Duality, entropy, and ADM mass in supergravity

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We consider the Bekenstein-Hawking entropy-area formula in four dimensional extended ungauged supergravity and its electric-magnetic duality property. Symmetries of both "large" and "small" extremal black holes are considered, as well as the ADM mass formula for $\mathcal{N} = 4$ and $\mathcal{N} = 8$ supergravity, preserving different fraction of supersymmetry. The interplay between BPS conditions and duality properties is an important aspect of this investigation.

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I. INTRODUCTION

In d = 4 extended *ungauged* supergravity theories based on scalar manifolds which are (*at least locally*) *symmetric* spaces

$$M = \frac{G}{H},\tag{1.1}$$

it is known that the classification of static, spherically symmetric and asymptotically flat extremal black hole (BH) solutions is made in terms of *charge orbits* of the corresponding *classical* electric-magnetic duality group G [1–6] (later called *U*-duality¹ in string theory).

These orbits correspond to certain values taken by a *duality invariant*² combination of the "*dressed*" central charges and matter charges. Denoting such an invariant by I, the set of scalars parametrizing the symmetric manifold M by ϕ , and the set of "*bare*" magnetic and electric charges of the (*dyonic*) BH configuration by the $2n \times 1$ symplectic vector

$$\mathcal{P} \equiv \begin{pmatrix} p^{\Lambda} \\ q_{\Lambda} \end{pmatrix}, \qquad \Lambda = 1, \dots, n,$$
 (1.2)

then it holds that

$$\partial_{\phi} I(\phi, \mathcal{P}) = 0 \Leftrightarrow I = I(\mathcal{P}).$$
 (1.3)

In some cases, the relevant invariant I is not enough to

characterize the orbit, and additional constraints are needed. This is especially the case for the so-called³ *small* BHs, in which case I = 0 on the corresponding orbit [3,4,9].

An explicit expression for the $E_{7(7)}$ -invariant [10] was firstly introduced in supergravity in [11], and then adopted in the study of BH entropy in [12]. The additional *U*-invariant constraints which specify charge orbits with higher supersymmetry were given in [3]. The corresponding (*large* and *small*) charge orbits for $\mathcal{N} = 8$ and exceptional $\mathcal{N} = 2$ supergravity were determined in [4], whereas the *large* orbits for all other *symmetric* $\mathcal{N} = 2$ supergravities were obtained in [6], and then in [13] for all $\mathcal{N} > 2$ -extended theories. Furthermore, the invariant for $\mathcal{N} = 4$ supergravity was earlier discussed in [14,15].

The invariants play an important role in the *attractor mechanism* [16–20], because the Bekenstein-Hawking BH entropy [8], determined by evaluating the *effective black hole potential* ([18–20])

$$V_{\rm BH}(\phi, \mathcal{P}) \equiv -\frac{1}{2} \mathcal{P}^T \mathcal{M}(\phi) \mathcal{P}$$
(1.4)

at its critical points, actually coincides with the relevant invariant:

$$\frac{S_{\rm BH}}{\pi} = V_{\rm BH}|_{\partial_{\phi}V_{\rm BH}=0} = V_{\rm BH}(\phi_H(\mathcal{P}), \mathcal{P})$$
$$= |I(\mathcal{P})|^{1/2} (\text{or}|I(\mathcal{P})|). \tag{1.5}$$

In Eq. (1.4) \mathcal{M} stands for the $2n \times 2n$ real (negative definite) symmetric scalar-dependent symplectic matrix

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¹Here *U*-duality is referred to as the "*continuous*" version, valid for large values of the charges, of the *U*-duality groups introduced by Hull and Townsend [7].

²By *duality invariant*, throughout our treatment we mean that such a combination is *G*-invariant. Thus, it is actually *independent* on the scalar fields, and it depends only on "*bare*" electric and magnetic (asymptotical) charges (defined in Eq. (1.2)).

³Throughout the present treatment, we will, respectively, call *small* or *large* (extremal) BHs those BHs with vanishing or nonvanishing area of the event horizon (and therefore with vanishing or nonvanishing *Bekenstein-Hawking entropy* [8]). For symmetric geometries, they can be *G*-invariantly characterized, respectively, by I = 0 or by $I \neq 0$.

$$\mathcal{M}(\phi) \equiv \begin{pmatrix} \operatorname{Im}\mathcal{N}_{\Lambda\Sigma} + \operatorname{Re}\mathcal{N}_{\Lambda\Xi}(\operatorname{Im}\mathcal{N})^{-1|\Xi\Delta}\operatorname{Re}\mathcal{N}_{\Delta\Sigma} & -\operatorname{Re}\mathcal{N}_{\Lambda\Xi}(\operatorname{Im}\mathcal{N})^{-1|\Xi\Sigma} \\ -(\operatorname{Im}\mathcal{N})^{-1|\Lambda\Delta}\operatorname{Re}\mathcal{N}_{\Xi\Sigma} & (\operatorname{Im}\mathcal{N})^{-1|\Lambda\Sigma} \end{pmatrix},$$
(1.6)

defined in terms of the normalization of the Maxwell and topological terms⁴

Im
$$\mathcal{N}_{\Lambda\Sigma}(\phi)F^{\Lambda}F^{\Sigma}$$
, Re $\mathcal{N}_{\Lambda\Sigma}(\phi)F^{\Lambda}\tilde{F}^{\Sigma}$ (1.7)

of the corresponding supergravity theory (see *e.g.* [21,22] and Refs. therein). Furthermore, in Eq. (1.5) $\phi_H(\mathcal{P})$ denotes the set of charge-dependent, stabilized horizon values of the scalars, solutions of the criticality conditions for $V_{\rm BH}$:

$$\frac{\partial V_{\rm BH}(\phi, \mathcal{P})}{\partial \phi} \bigg|_{\phi = \phi_H(\mathcal{P})} \equiv 0.$$
(1.8)

For the case of charge orbits corresponding to *small* BHs, in the case of a *single-center* solution $I(\mathcal{P}) = 0$, and thus the event horizon area vanishes, and the solution is singular (*i.e.* with vanishing Bekenstein-Hawking entropy). However, the charge orbits with vanishing duality invariant play a role for *multicenter* solutions as well as for elementary BH constituents through which *large* (*i.e.* with nonvanishing Bekenstein-Hawking entropy) BHs are made [23–25].

In the present investigation, we reexamine the duality invariant and the U-invariant classification of charge orbits of $\mathcal{N} = 8$, d = 4 supergravity, we give a complete analysis of the $\mathcal{N} = 4$ large and small charge orbits, and we also derive a diffeomorphism-invariant expression of the $\mathcal{N} = 2$ duality invariant, which is common to all symmetric spaces and which is completely independent on the choice of a symplectic basis.

The paper is organized as follows.

In Sec. II we recall some basic facts about electricmagnetic duality in \mathcal{N} -extended supergravity theories, firstly treated in [2]. The treatment follows from the general analysis of [1], and the dictionary between that paper and the present work is given.

In Sec. III we reexamine $\mathcal{N} = 8$, d = 4 supergravity and the $E_{7(7)}$ -invariant characterization of its charge orbits. This refines, reorganizes and extends the various results of [3–5,9].

In Sec. IV we reconsider *matter coupled* $\mathcal{N} = 4$, d = 4 supergravity. The $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant characterization of all its BPS and non-BPS charge orbits, firstly obtained in [3,9], is the starting point of the novel results presented in this section.

Sec. V is devoted to the analysis of the $\mathcal{N} = 2$, d = 4 case [3]. Beside the generalities on the special Kähler

geometry of Abelian vector multiplets' scalar manifold, the results of this section are novel. In particular, a formula for the duality invariant is determined, which is *diffeomorphism-invariant* and holds true for all *symmetric* special Kähler manifolds (see *e.g.* [26] and Refs. therein), regardless of the considered symplectic basis.

Sec. VI, starting from the analysis of [3,9], deals with the issue of the *ADM mass* [27] in $\mathcal{N} = 8$ (Subsec. VI A) and $\mathcal{N} = 4$ (Subsec. VI B), ungauged d = 4 supergravities. In general, for all supersymmetric orbits the *ADM mass* has a known explicit expression, depending on the number of supersymmetries preserved by the state which is supported by the considered orbit (saturating the *BPS* [28] bound).

II. ELECTRIC-MAGNETIC DUALITY IN SUPERGRAVITY: BASIC FACTS

The basic requirement for consistent coupling of a nonlinear sigma model based on a *symmetric* manifold (1.1) to \mathcal{N} -extended, d = 4 supergravity (see *e.g.* [21] and Refs. therein) is that the vector field strengths and their duals (through *Legendre transform* with respect the Lagrangian density \mathcal{L})

$$F^{\Lambda}, \qquad G_{\Lambda} \equiv \frac{\delta \mathcal{L}}{\delta F^{\Lambda}},$$
 (2.1)

belong to a *symplectic* representation \mathbf{R}_s of the global (*classical*, see Footnote 1) *U*-duality group *G*, given by $2n \times 2n$ matrices with block structure

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(2n, \mathbb{R}), \tag{2.2}$$

where A, B, C and D are $n \times n$ real matrices. By defining the $2n \times 2n$ symplectic metric (each block being $n \times n$)

$$\Omega \equiv \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \tag{2.3}$$

the *finite symplecticity condition* for a $2n \times 2n$ real matrix *P*

$$P^T \Omega P = \Omega \tag{2.4}$$

yields the following relations to hold for the block components of the matrix defined in Eq. (2.2):

$$A^{T}C - C^{T}A = 0; (2.5)$$

$$B^T D - D^T B = 0;$$
 (2.6)

$$A^T D - C^T B = 1. (2.7)$$

An analogous, equivalent definition of the representation \mathbf{R}_s is the following one: \mathbf{R}_s is real and it contains the

⁴Attention should be paid in order to distinguish between the notations of the number \mathcal{N} of *supercharges* of a supergravity theory and the *kinetic vector matrix* $\mathcal{N}_{\Lambda\Sigma}$ introduced in Eqs. (1.6) and (1.7).

singlet in its 2-fold antisymmetric tensor product

$$(\mathbf{R}_s \times \mathbf{R}_s)_a \ni \mathbf{1}. \tag{2.8}$$

If the basic requirements (2.5), (2.6), and (2.7) or (2.8) are met, the *coset representative* of M in the symplectic representation \mathbf{R}_s is given by the (*scalar-dependent*) $2n \times 2n$ matrix

$$S(\phi) \equiv \begin{pmatrix} A(\phi) & B(\phi) \\ C(\phi) & D(\phi) \end{pmatrix} \in Sp(2n, \mathbb{R}).$$
(2.9)

A particular role is played by the two (*scalar-dependent*) complex $n \times n$ matrices f and h, which do satisfy the properties

$$-f^{\dagger}h + h^{\dagger}f = i1, \qquad (2.10)$$

$$-f^T h + h^T f = 0. (2.11)$$

The constraining relations (2.10) and (2.11) are equivalent to require that

$$S(\phi) = \sqrt{2} \begin{pmatrix} \operatorname{Re} f & -\operatorname{Im} f \\ \operatorname{Re} h & -\operatorname{Im} h \end{pmatrix}, \qquad (2.12)$$

or equivalently:

$$f = \frac{1}{\sqrt{2}}(A - iB);$$
 (2.13)

$$h = \frac{1}{\sqrt{2}}(C - iD).$$
 (2.14)

In order to make contact with the formalism introduced by Gaillard and Zumino in [1], it is convenient to use another (complex) basis, namely, the one which maps an element $S \in Sp(2n, \mathbb{R})$ into an element $U \in U(n, n) \cap$ $Sp(2n, \mathbb{C})$. The change of basis is exploited through the matrix

$$\mathcal{A} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1\\ -i1 & i1 \end{pmatrix}, \qquad \mathcal{A}^{-1} = \mathcal{A}^{\dagger}.$$
(2.15)

The (*scalar-dependent*) matrix U is thus defined as follows:

$$U(\phi) \equiv \mathcal{A}^{-1}S\mathcal{A} = \frac{1}{\sqrt{2}} \begin{pmatrix} f + ih & \bar{f} + i\bar{h} \\ f - ih & \bar{f} - i\bar{h} \end{pmatrix}$$

$$\in U(n, n) \cap Sp(2n, \mathbb{C}).$$
(2.16)

This is the matrix named *S* in Eq. (5.1) of [1]. Correspondingly, the $Sp(2n, \mathbb{R})$ -covariant vector $(F^{\Lambda}, G_{\Lambda})^{T}$ is mapped into the vector

$$\mathcal{A}^{-1} \binom{F^{\Lambda}}{G_{\Lambda}} = \frac{1}{\sqrt{2}} \binom{1}{1} \frac{i1}{-i1} \binom{F^{\Lambda}}{G_{\Lambda}}$$
$$= \frac{1}{\sqrt{2}} \binom{F^{\Lambda} + iG_{\Lambda}}{F^{\Lambda} - iG_{\Lambda}}.$$
(2.17)

The kinetic vector matrix $\mathcal{N}_{\Lambda\Sigma}$ appearing in Eqs. (1.6) and

(1.7) is given by (in matrix notation)

$$\mathcal{N}(\phi) = hf^{-1} = (f^{-1})^T h^T,$$
 (2.18)

and it is named $-i\bar{K}$ in [1].

Thus, by introducing the $2n \times 1$ ($n \times n$ matrix-valued) complex vector

$$\Xi \equiv \begin{pmatrix} f \\ h \end{pmatrix} \tag{2.19}$$

and recalling the definition (1.6), the matrix \mathcal{M} can be written as

$$\mathcal{M}(\phi) = -i\Omega + 2\Omega \Xi (\Omega \Xi)^{\dagger} = -i\Omega - 2\Omega \Xi \Xi^{\dagger} \Omega$$
$$= -i\Omega - 2 \binom{-h}{f} (h^{\dagger}, -f^{\dagger})$$
$$= -i \binom{0 \ -1}{1 \ 0} + 2 \binom{hh^{\dagger} \ -hf^{\dagger}}{-fh^{\dagger} \ ff^{\dagger}}.$$
(2.20)

Equations (1.4), (1.6), and (2.20) imply that

$$V_{\rm BH}(\phi, \mathcal{P}) \equiv -\frac{1}{2} \mathcal{P}^T \mathcal{M}(\phi) \mathcal{P} = \operatorname{Tr}(ZZ^{\dagger}) = \operatorname{Tr}(Z^{\dagger}Z)$$
$$= \sum_{A>B=1}^{\mathcal{N}} Z_{AB} \bar{Z}^{AB} + Z_I \bar{Z}^I = \frac{1}{2} Z_{AB} \bar{Z}^{AB} + Z_I \bar{Z}^I$$
$$= \frac{1}{2} \operatorname{Tr}(ZZ^{\dagger}) + Z_I \bar{Z}^I = \frac{1}{2} \operatorname{Tr}(Z^{\dagger}Z) + Z_I \bar{Z}^I,$$
(2.21)

where $(A, B = 1, ..., \mathcal{N} \text{ and } I = 1, ..., m$ throughout; recall $\Lambda = 1, ..., n$)

$$Z \equiv \mathcal{P}^T \Omega \Xi = qf - ph = (Z_{AB}(\phi, \mathcal{P}), Z_I(\phi \mathcal{P}P));$$
(2.22)

↕

$$Z^{\dagger} \equiv -\Xi^{\dagger} \Omega \mathcal{P} = f^{\dagger} q - h^{\dagger} p = \begin{pmatrix} \bar{Z}^{AB}(\phi, \mathcal{P}) \\ \bar{Z}^{I}(\phi, \mathcal{P}) \end{pmatrix}; \quad (2.23)$$

$$Z_{AB}(\phi, \mathcal{P}) \equiv f^{\Lambda}_{AB} q_{\Lambda} - h_{AB} \mid \Lambda p^{\Lambda}; \qquad (2.24)$$

$$Z_{I}(\phi, \mathcal{P}) \equiv \bar{f}_{I}^{\Lambda} q_{\Lambda} - \bar{h}_{I|\Lambda} p^{\Lambda}.$$
(2.25)

Thus, Eq. (2.21) yields the "BH potential" $V_{BH}(\phi, \mathcal{P})$ to be nothing but the sum of the squares of the "dressed" charges. It is here worth noticing that $(f_{AB}^{\Lambda}, \bar{f}_{I}^{\Lambda})$ and $(h_{AB|\Lambda}, \bar{h}_{I|\Lambda})$ are $n \times n$ complex matrices, because it holds that $f_{AB}^{\Lambda} = f_{[AB]}^{\Lambda}$, $h_{AB|\Lambda} = h_{[AB]|\Lambda}$ (thus implying $Z_{AB} = Z_{[AB]}$), and

⁵Unless otherwise noted, square brackets denote antisymmetrization with respect to the enclosed indices.

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$$n = \frac{\mathcal{N}(\mathcal{N}-1)}{2} + m, \qquad (2.26)$$

where \mathcal{N} stands for the number of *spinorial supercharges* (see Footnote 4), and *m* denotes the number of *matter multiplets* coupled to the supergravity multiplet, except for $\mathcal{N} = 6$, d = 4 pure supergravity, for which m = 1.

Equations (2.24) and (2.25) are the basic relation between the (scalar-dependent) "dressed" charges Z_{AB} and Z_I and the (scalar-independent) "bare" charges \mathcal{P} . It is worth remarking that Z_{AB} is the "central charge matrix function", whose asymptotical value appears in the righthand side of the \mathcal{N} -extended (d = 4) supersymmetry algebra, pertaining to the asymptotical Minkowski spacetime background:

$$\{Q^{A}_{\alpha}, Q^{B}_{\beta}\} = \epsilon_{\alpha\beta} Z^{AB}(\phi_{\infty}, \mathcal{P}), \qquad (2.27)$$

where ϕ_{∞} denotes the set of values taken by the scalar fields at *radial infinity* $(r \rightarrow \infty)$ within the considered static, spherically symmetric and asymptotically flat *dyonic extremal* BH background. Notice that the indices *A*, *B* of the *central charge matrix* are raised and lowered with the metric of the relevant *R*-symmetry group of the corresponding supersymmetry algebra.

By denoting the *ADM mass* [27] of the considered BH background by $M_{ADM}(\phi_{\infty}, \mathcal{P})$, the *BPS bound* [28] implies that

$$M_{\text{ADM}}(\phi_{\infty}, \mathcal{P}) \ge |\mathbf{Z}_{1}(\phi_{\infty}, \mathcal{P})| \ge \ldots \ge |\mathbf{Z}_{[\mathcal{N}/2]}(\phi_{\infty}, \mathcal{P})|,$$
(2.28)

where $\mathbf{Z}_1(\phi, \mathcal{P}), \ldots, \mathbf{Z}_{[\mathcal{N}/2]}(\phi, \mathcal{P})$ denote the set of *skew*eigenvalues of $Z_{AB}(\phi, \mathcal{P})$, and here square brackets denote the integer part of the enclosed number. If $1 \leq \mathbf{k} \leq [\mathcal{N}/2]$ of the bounds expressed by Eq. (2.28) are saturated, the corresponding extremal BH state is named to be $\frac{\mathbf{k}}{\mathcal{N}}$ -BPS. Thus, the minimal fraction of total supersymmetries (pertaining to the asymptotically flat space-time metric) preserved by the extremal BH background within the considered assumptions is $\frac{1}{\mathcal{N}}$ (for $\mathbf{k} = 1$), while the maximal one is $\frac{1}{2}$ (for $\mathbf{k} = \frac{\mathcal{N}}{2}$). See Sec. VI for further details.

We end the present Section with some considerations on the issue of duality invariants.

A *duality* invariant I is a suitable linear combination (in general with complex coefficients) of (ϕ -dependent) H-invariant combinations of $Z_{AB}(\phi, \mathcal{P})$ and $Z_I(\phi, \mathcal{P})$ such that Eq. (1.3) holds, *i.e.* such that I is invariant under G, and thus ϕ -independent:

$$I = I(Z_{AB}(\phi, \mathcal{P}), Z_I(\phi, \mathcal{P})) = I(\mathcal{P}).$$
(2.29)

In presence of *matter coupling*, a charge configuration \mathcal{P} (and thus a certain orbit of the symplectic representation of the *U*-duality group *G*, to which \mathcal{P} belongs) is called *supersymmetric iff*, by suitably specifying $\phi = \phi(\mathcal{P})$, it holds that

$$Z_I(\phi(\mathcal{P}), \mathcal{P}) = 0, \quad \forall \ I = 1, \dots, m.$$
(2.30)

Notice that the conditions (2.30) cannot hold *identically* in ϕ , otherwise such conditions would be *G*-invariant, which generally are *not*. Indeed, in order for the supersymmetry constraints (2.30) to be invariant (or covariant) under *G*, the following conditions must hold *identically* in ϕ :

$$\partial_{\phi} Z_I(\phi, \mathcal{P}) = 0, \quad \forall \ \phi \in M.$$
 (2.31)

Therefore, supersymmetry conditions are *not* generally *G*-invariant (*i.e. U*-invariant), otherwise extremal BH attractors (which are *large*) supported by supersymmetric charge configurations would not exist.

Nevertheless, in some supergravities it is possible to give U-invariant supersymmetry conditions. In light of previous reasoning, such U-invariant supersymmetric conditions cannot stabilize the scalar fields in terms of charges (by implementing the *attractor mechanism* in the considered framework), because such U-invariant conditions are actually *identities, and not equations*, for the set of scalar fields ϕ . Actually, U-invariant supersymmetry conditions can be given for all supersymmetric charge orbits supporting *small* BHs (for which the classical *attractor mechanism* does not hold). This can be seen *e.g.* in $\mathcal{N} = 8$ (*pure*) and $\mathcal{N} = 4$ (*matter coupled*) d = 4 supergravities, respectively, treated in Secs. III and IV.

III. $\mathcal{N} = 8$

The scalar manifold of the maximal, namely $\mathcal{N} = 8$, supergravity in d = 4 is the *symmetric* real coset

$$\left(\frac{G}{H}\right)_{\mathcal{N}=8,d=4} = \frac{E_{7(7)}}{SU(8)}, \quad \dim_{\mathbb{R}} = 70, \quad (3.1)$$

where the usual notation for noncompact forms of exceptional Lie groups is used, with subscripts denoting the difference "# noncompact generators -# compact generators". This theory is pure, *i.e.* matter coupling is not allowed. The classical (see Footnote 1) U-duality group is $E_{7(7)}$. Moreover, the \mathcal{R} -symmetry group is SU(8) and, due to the absence of matter multiplets, it is nothing but the stabilizer of the scalar manifold (3.1) itself.

The Abelian vector field strengths and their *duals*, as well the corresponding *fluxes* (charges), sit in the *fundamental* representation **56** of the global, *classical U*-duality group $E_{7(7)}$. Such a representation determines the embedding of $E_{7(7)}$ into the symplectic group $Sp(56, \mathbb{R})$, which is the largest symmetry acting linearly on charges. The **56** of $E_{7(7)}$ admits an *unique* invariant, which will be denoted by $I_{4,\mathcal{N}=8}$ throughout. $I_{4,\mathcal{N}=8}$ is *quartic* in charges, and it was firstly determined in [11].

More precisely, $I_{4,\mathcal{N}=8}$ is the *unique* combination of $Z_{AB}(\phi, \mathcal{P})$ satisfying

$$\partial_{\phi} I_{4,\mathcal{N}=8}(Z_{AB}(\phi, \mathcal{P})) = 0, \quad \forall \ \phi \in \frac{E_{7(7)}}{SU(8)}.$$
 (3.2)

Equation (3.2) can be computed by using the *Maurer-Cartan Eqs.* of the coset $\frac{E_{7(7)}}{SU(8)}$ (see *e.g.* [29] and Refs. therein):

$$\nabla Z_{AB} = \frac{1}{2} P_{ABCD} \bar{Z}^{CD} \bar{Z}^{CD}, \qquad (3.3)$$

or equivalently by performing an infinitesimal $\frac{E_{7(7)}}{SU(8)}$ -transformation of the central charge matrix (see *e.g.* [29] and Refs. therein):

$$\delta_{\xi_{ABCD}} Z_{AB} = \frac{1}{2} \xi_{ABCD} \bar{Z}^{CD}, \qquad (3.4)$$

where ∇ and P_{ABCD} respectively denote the covariant differential operator and the *Vielbein* 1-form in $\frac{E_{7(7)}}{SU(8)}$, and the infinitesimal $\frac{E_{7(7)}}{SU(8)}$ -parameters ξ_{ABCD} satisfy the reality constraint

$$\xi_{ABCD} = \frac{1}{4!} \epsilon_{ABCDEFGH} \bar{\xi}^{EFGH}.$$
 (3.5)

As first found in [11] and rigorously reobtained in [29], the unique solution of Eq. (3.2) reads:

$$I_{4,\mathcal{N}=8} = \frac{1}{2^2} [2^2 \operatorname{Tr}((Z_{AC}\bar{Z}^{BC})^2) - (\operatorname{Tr}(Z_{AC}\bar{Z}^{BC}))^2 + 2^5 \operatorname{Re}(Pf(Z_{AB}))], \qquad (3.6)$$

where the *Pfaffian* of Z_{AB} is defined as [11]

$$Pf(Z_{AB}) \equiv \frac{1}{2^4 4!} \epsilon^{ABCDEFGH} Z_{AB} Z_{CD} Z_{EF} Z_{GH}, \qquad (3.7)$$

and it holds that (see *e.g.* [29])

$$|Pf(Z_{AB})| = |\det(Z_{AB})|^{1/2}.$$
 (3.8)

In [29] it was indeed shown that, although each of the three terms of the expression (3.6) is SU(8)-invariant but *scalar-dependent*, only the combination given by the expression (3.6) is actually $E_{7(7)}$ -independent and thus *scalar-independent*, satisfying

$$\delta_{\xi_{ABCD}} I_{4,\mathcal{N}=8} = 0, \tag{3.9}$$

with Eqs. (3.4) and (3.5) holding true.

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It is here worth commenting a bit further about formula (3.6). The first two terms in its right-hand side are actually U(8)-invariant, while the third one, namely $2^5 \operatorname{Re}(Pf(Z_{AB}))$, is only SU(8)-invariant. Such a third term introduces an SU(8)-invariant phase φ_Z , defined as (one fourth of) the overall phase of the central charge matrix, when this latter is reduced to a skew-diagonal form in the so-called normal frame through an SU(8)-transformation:

$$Z_{AB} \xrightarrow{SU(8)} Z_{AB,\text{skew-diag.}} \equiv e^{i\varphi_Z/4} \begin{pmatrix} e_1 & & \\ & e_2 & \\ & & e_3 & \\ & & & e_4 \end{pmatrix} \otimes \epsilon,$$
$$e_i \in \mathbb{R}^+, \quad \forall \ i = 1, \dots, 4, \tag{3.10}$$

where the ordering $e_1 \ge e_2 \ge e_3 \ge e_4$ can be performed without any loss of generality, and the 2 × 2 symplectic metric

$$\boldsymbol{\epsilon} \equiv \begin{pmatrix} 0 & -1\\ 1 & 0 \end{pmatrix} \tag{3.11}$$

has been introduced (notice $\epsilon = \Omega$ for n = 1, as defined in Eq. (2.3)). For nonvanishing (in general all different) *skeweigenvalues* e_i , the symmetry group of $Z_{AB,skew-diag.}$ is $(USp(2))^4 \sim (SU(2))^4$. Thus, beside the 4 *skeweigenvalues* e_i and the phase φ_Z , the generic Z_{AB} is described by $51 = \dim_{\mathbb{R}}(\frac{SU(8)}{(SU(2))^4})$ "generalized angles". Consistently, the total number of parameters is 4 + 1 + 51 = 56, which is the real dimension of the *fundamental* representation **56**, defining the embedding of $E_{7(7)}$ into $Sp(56, \mathbb{R})$.

Equivalently, φ_Z can be defined through the *Pfaffian* of Z_{AB} as follows:

$$e^{2i\varphi_Z} \equiv \frac{Pf(Z_{AB})}{Pf(\bar{Z}_{AB})},\tag{3.12}$$

where clearly $Pf(\overline{Z}_{AB}) = \overline{Pf(Z_{AB})}$, as yielded by the definition (3.7). It is then immediate to compute φ_Z from Eq. (3.6):

$$\cos\varphi_{Z}(\phi, \mathcal{P}) = \frac{\left[2^{2} I_{4,\mathcal{N}=8}(\mathcal{P}) - 2^{2} \operatorname{Tr}((Z_{AC} \bar{Z}^{BC})^{2}) + (\operatorname{Tr}(Z_{AB} \bar{Z}^{AC}))^{2}\right]}{2^{5} (\det(Z_{AC} \bar{Z}^{BC}))^{1/4}}.$$
(3.13)

Notice that through Eq. (3.13) $(\cos)\varphi_Z$ is determined in terms of the scalar fields ϕ and of the BH charges \mathcal{P} , also along the *small* orbits where $I_{4,\mathcal{N}=8} = 0$. However, Eq. (3.13) is not defined in the cases in which $\det(Z_{AC}\bar{Z}^{BC}) = 0$, *i.e.* when *at least* one of the eigenvalues of the matrix $Z_{AC}\bar{Z}^{BC}$ vanishes. In such cases, φ_Z is actually undetermined.

In $\mathcal{N} = 8$, d = 4 supergravity five distinct orbits of the **56** of $E_{7(7)}$ exist, as resulting from the analyses performed in [4,5]. They can be classified in *large* and *small* charge

orbits, depending whether they correspond to $I_{4,\mathcal{N}=8} \neq 0$ or $I_{4,\mathcal{N}=8} = 0$, respectively.

Only two *large* charge orbits (for which $I_{4,\mathcal{N}=8} \neq 0$, and the *attractor mechanism* holds) exist in $\mathcal{N} = 8$, d = 4 supergravity:

(1) The large $\frac{1}{8}$ – BPS orbit [4,5]

$$\mathcal{O}_{(1/8)-\text{BPS,large}} = \frac{E_{7(7)}}{E_{6(2)}}, \quad \dim_{\mathbb{R}} = 55, \quad (3.14)$$

is defined by the $E_{7(7)}$ -invariant constraint

$$I_{4,\mathcal{N}=8} > 0.$$
 (3.15)

At the event horizon of the extremal BH, the solution of the $\mathcal{N} = 8$, d = 4 Attractor Eqs. yields [3,9,30]

$$e_1 \in \mathbb{R}_0^+, \qquad e_2 = e_3 = e_4 = 0, \qquad (3.16)$$

implying $det(Z_{AB}) = 0 \Leftrightarrow Pf(Z_{AB}) = 0$, and thus φ_Z to be *undetermined*. Thus, at the event horizon, the symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$. defined in Eq. (3.10) gets *enhanced* as follows, revealing the maximal compact symmetry of $\mathcal{O}_{(1/8)-BPS,large}$:

$$(USp(2))^{4' \xrightarrow{\gamma}_{H}} USp(2) \times SU(6) \sim SU(2) \times SU(6).$$
(3.17)

Indeed, $SU(2) \times SU(6)$ is the maximal compact subgroup (mcs, with symmetric embedding [31]) of $E_{6(2)}$ (stabilizer of $\mathcal{O}_{(1/8)-\text{BPS,large}}$) itself.

(2) The *large* non-BPS ($Z_{AB} \neq 0$) orbit [4,5]

$$\mathcal{O}_{\text{non-BPS}, Z_{AB} \neq 0} = \frac{E_{7(7)}}{E_{6(6)}}, \quad \dim_{\mathbb{R}} = 55, \quad (3.18)$$

is defined by the $E_{7(7)}$ -invariant constraint

$$I_{4,\mathcal{N}=8} < 0.$$
 (3.19)

At the event horizon of the extremal BH, the solution of the $\mathcal{N} = 8$, d = 4 Attractor Eqs. yields [3,9,30]

$$e_1 = e_2 = e_3 = e_4 \in \mathbb{R}_0^+,$$

$$\varphi_Z = \pi + 2k\pi, \qquad k \in \mathbb{Z},$$
(3.20)

so the *skew-eigenvalues* of Z_{AB} at the horizon (see Eq. (3.10)) are complex. Thus, at the event horizon, the symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$ defined in Eq. (3.10) gets *enhanced* as follows, revealing the maximal compact symmetry of $\mathcal{O}_{non-BPS,Z_{AB}\neq0}$:

$$(USp(2))^{4} \stackrel{r \to r_{H}^{+}}{\to} USp(8).$$
(3.21)

Indeed, USp(8) is the *mcs* (with symmetric embedding [31]) of $E_{6(6)}$ (stabilizer of $\mathcal{O}_{\text{non-BPS},Z_{AB}\neq 0}$) itself.

As mentioned above, for such *large* charge orbits, corresponding to a nonvanishing quartic $E_{7(7)}$ -invariant $I_{4,\mathcal{N}=8}$ and thus supporting *large* BHs, the *attractor mechanism* holds. Consequently, the computations of the Bekenstein-Hawking BH entropy can be performed by solving the criticality conditions for the "BH potential"

$$V_{\rm BH, \mathcal{N}=8} = \frac{1}{2} Z_{AB} \bar{Z}^{AB},$$
 (3.22)

the result being

$$\frac{\mathcal{S}_{\text{BH}}}{\pi} = V_{\text{BH},\mathcal{N}=8}|_{\partial V_{\text{BH},\mathcal{N}=8}=0} = V_{\text{BH},\mathcal{N}=8}(\phi_H(\mathcal{P}),\mathcal{P})$$
$$= |I_{4,\mathcal{N}=8}|^{1/2}, \qquad (3.23)$$

where $\phi_H(\mathcal{P})$ denotes the set of solutions to the *criticality* conditions of $V_{\text{BH},\mathcal{N}=8}$, namely, the Attractor Eqs. of $\mathcal{N} = 8, d = 4$ supergravity:

$$\partial_{\phi} V_{\mathrm{BH},\mathcal{N}=8} = 0, \quad \forall \ \phi \in \frac{E_{7(7)}}{SU(8)},$$
 (3.24)

expressing the stabilization of the scalar fields purely in terms of supporting charges \mathcal{P} at the event horizon of the extremal BH. Through Eqs. (3.3) and (3.22), Eqs. (3.24) can be rewritten as follows (notice the strict similarity to Eq. (3.40) further below) [30]:

$$Z_{[AB}Z_{CD]} + \frac{1}{4!}\epsilon_{ABCDEFGH}\bar{Z}^{EF}\bar{Z}^{GH} = 0.$$
(3.25)

Actually, the critical potential $V_{BH,\mathcal{N}=8}|_{\partial V_{BH,\mathcal{N}=8}=0}$ exhibits some "*flat*" directions, so not all scalars are stabilized in terms of charges at the event horizon [32,33]. Thus, Eq. (3.23) yields that the *unstabilized* scalars, spanning a related *moduli space* of the considered class of attractor solutions, do not enter in the expression of the BH entropy at all. The *moduli spaces*⁶ exhibited by the *Attractor Eqs.* (3.24) and (3.25) are [33]

$$\mathcal{M}_{(1/8)-\text{BPSB,large}} = \frac{E_{6(2)}}{SU(2) \times SU(6)}, \quad \dim_{\mathbb{R}} = 40;$$

(3.26)

$$\mathcal{M}_{\text{non-BPS}, Z_{AB} \neq 0} = \frac{E_{6(6)}}{USp(8)}, \quad \dim_{\mathbb{R}} = 42.$$
 (3.27)

As found in [33], the general structure of the *moduli spaces* of attractor solutions in supergravities based on *symmetric* scalar manifolds $\frac{G}{H}$ is

$$\frac{\mathcal{H}_{nc}}{\mathbf{h}},\tag{3.28}$$

where \mathcal{H}_{nc} is the *noncompact* stabilizer of the charge orbit $\frac{G}{\mathcal{H}_{nc}}$ (apart from eventual U(1) factors, \mathcal{H}_{nc} is a noncompact, real form of H), and $\mathbf{h} = mcs(\mathcal{H}_{nc})$. As justified in [29] and then in [32], $\mathcal{M}_{(1/8)-\text{BPS,large}}$ is a *quaternionic* symmetric manifold. Furthermore, $\mathcal{M}_{\text{non-BPS,}Z_{AB}\neq 0}$ given by Eq. (3.27) is nothing but the scalar manifold of $\mathcal{N} = 8$, d = 5 supergravity. The stabilizers of $\mathcal{M}_{(1/8)-\text{BPS,large}}$ and $\mathcal{M}_{\text{non-BPS,}Z_{AB}\neq 0}$ exploit the maximal compact symmetry of the corresponding charge orbits; this symmetry becomes

⁶Results obtained by explicit computations within the $\mathcal{N} = 2$, d = 4 symmetric so-called *stu* model in [23,34] seem to point out that the *moduli spaces* should be present not only at the event horizon of the considered extremal BH (*i.e.* for $r \rightarrow r_H^+$), but also all along the scalar attractor *flow* (*i.e.* $\forall r \ge r_H$).

fully manifest through the enhancement of the compact symmetry group of $Z_{AB,skew-diag}$ at the event horizon of the extremal BH, respectively, given by Eqs. (3.17) and (3.21).

It is now convenient to denote with λ_i (i = 1, ..., 4) the four real non-negative eigenvalues of the matrix $Z_{AB}\bar{Z}^{CB} = (ZZ^{\dagger})_A^C$. By recalling Eq. (3.10), one can notice that

$$\lambda_i = e_i^2, \tag{3.29}$$

and one can order them as $\lambda_1 \geq \lambda_2 \geq \lambda_3 \geq \lambda_4$, without any loss of generality. The explicit expression of λ_i in terms of U(8)-invariants (namely of $\text{Tr}(ZZ^{\dagger})$, $\text{Tr}((ZZ^{\dagger})^2)$, $\text{Tr}((ZZ^{\dagger})^3)$ and $\text{Tr}((ZZ^{\dagger})^4)$, and suitable powers) is given by Eqs. (4.74), (4.75), (4.86) and (4.87) of [9], and it will be used in Sec. VI to determine the *ADM mass* for $\frac{k}{8}$ – BPS ($\mathbf{k} = 1, 2, 4$) extremal BH states.

Three distinct *small* charge orbits (all with $I_{4,\mathcal{N}=8} = 0$) exist, and they all are supersymmetric:

(1) The generic *small lightlike* orbit is $\frac{1}{8}$ – BPS, it is defined by the $E_{7(7)}$ -invariant constraint

$$I_{4,\mathcal{N}=8} = 0, \tag{3.30}$$

and it reads [4,5]

$$\mathcal{O}_{(1/8)-\text{BPS,small}} = \frac{E_{7(7)}}{F_{4(4)} \times_s T_{26}}, \quad \dim_{\mathbb{R}} = 55.$$

(3.31)

Generally, it yields four different λ_i 's, and in this case Eq. (3.13) reduces to

$$\cos \varphi_{Z}(\phi, \mathcal{P})|_{I_{4,\mathcal{N}=8}=0} = -\frac{\left[2^{2} \operatorname{Tr}((Z_{AC}\bar{Z}^{BC})^{2}) - (\operatorname{Tr}(Z_{AB}\bar{Z}^{AC}))^{2}\right]}{2^{5} (\det(Z_{AC}\bar{Z}^{BC}))^{1/4}} \Big|_{I_{4,\mathcal{N}=8}=0}.$$
(3.32)

In agreement with the results of [4,5], the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$ all along the $\frac{1}{8}$ – BPS *small* flow is the generic one: $(SU(2))^4$. The counting of the parameters of $\mathcal{O}_{(1/8)-\text{BPS},\text{small}}$ consistently reads: 55 = 4 *skew-eigenvalues* $\lambda_i + 1$ phase $\varphi_Z + 51 (= \dim_{\mathbb{R}}(\frac{SU(8)}{(SU(2))^4}))$ "generalized angles" -1 defining constraint (3.30).

(2) The *small critical* orbit is $\frac{1}{4}$ – BPS. It reads [4,5]

$$\mathcal{O}_{(1/4)-BPS} = \frac{E_{7(7)}}{(SO(6,5) \times_s T_{32}) \times T_1},$$
 (3.33)
dim_R = 45,

and it is defined by the following differential constraint on $I_{4,\mathcal{N}=8}$ [3,9]:

$$\frac{\partial I_{4,\mathcal{N}=8}}{\partial Z_{AB}} = 0, \qquad (3.34)$$

which, due to the reality of $I_{4,\mathcal{N}=8}$, is actually $E_{7(7)}$ -invariant. Let us also notice that, due to the homogeneity of $I_{4,\mathcal{N}=8}$ of degree four in \mathcal{P} , Eq. (3.34) implies the constraint (3.30). In particular, along the $\frac{1}{4}$ – BPS orbit it holds that (the labelling does not yield any loss of generality)

$$\lambda_1 = \lambda_2 > \lambda_3 = \lambda_4 \ge 0. \tag{3.35}$$

If $Pf(Z_{AB}) \neq 0$ then

$$\lambda_1 = \lambda_2 > \lambda_3 = \lambda_4 > 0, \qquad (3.36)$$

and Eq. (3.13) yields $\varphi_Z = k\pi$, $k \in \mathbb{Z}$, so the *skew*eigenvalues of Z_{AB} (see Eq. (3.10)) are real and the (maximal) compact symmetry of $Z_{AB,skew-diag.}$ is $(USp(4))^2$. On the other hand, if $Pf(Z_{AB}) = 0$ then

$$\lambda_1 = \lambda_2 > \lambda_3 = \lambda_4 = 0, \qquad (3.37)$$

and φ_Z is undetermined. In this case, the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag.}$ is $USp(4) \times SU(4) \sim SO(5) \times SO(6)$, which is the *mcs* of the nontranslational part of the stabilizer of $\mathcal{O}_{(1/4)-BPS}$, expressing the maximal compact symmetry of $\mathcal{O}_{(1/4)-BPS}$ itself. In agreement with the results of [4,5], the *maximal* (compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag.}$ along the $\frac{1}{4}$ – BPS *small* flow (fully manifest in the particular solution (3.37)) is $USp(4) \times SU(4)$. The counting of the parameters of $\mathcal{O}_{(1/4)-BPS}$ consistently reads: 45 = 2 *skew-eigenvalues* λ_1 and $\lambda_2 + 43(=\dim_{\mathbb{R}}(\frac{SU(8)}{(USp(4))^2}))$ "generalized angles".

(3) The small doubly-critical orbit is ¹/₂ – BPS, and it reads [4,5]

$$\mathcal{O}_{(1/2)-\text{BPS}} = \frac{E_{7(7)}}{E_{6(6)} \times_s T_{27}}, \quad \dim_{\mathbb{R}} = 28.$$

(3.38)

It can be defined in an $E_{7(7)}$ -invariant way by performing the following two-step procedure [9]. One starts by considering the requirement that the second derivative of $I_{4,\mathcal{N}=8}$ (with respect to Z_{AB}) projected along the adjoint representation $\operatorname{Adj}(SU(8)) = 63$ of SU(8) vanishes, yielding [9]

$$\frac{\partial^2 I_{4,\mathcal{N}=8}}{\partial Z_{AB} \bar{\partial} \bar{Z}^{BC}} \bigg|_{\mathbf{Adj}(SU(8))} = 0 \Leftrightarrow Z_{AC} \bar{Z}^{BC}$$
$$= \frac{1}{2^3} \delta^B_A Z_{DE} Z^{DE}. \quad (3.39)$$

This is a mixed rank-2 SU(8)-covariant condition. By further differentiating with respect to the scalars ϕ parametrizing $\frac{E_{7(7)}}{SU(8)}$ and using the Maurer-Cartan Eqs. (3.3), one obtains another SU(8)-covariant relation [notice the strict similarity to the $\mathcal{N} = 8$,

$$d = 4$$
 Attractor Eqs. (3.25)] [9]:

$$Z_{[AB}Z_{CD]} - \frac{1}{4!}\epsilon_{ABCDEFGH}\bar{Z}^{EF}\bar{Z}^{GH} = 0. \quad (3.40)$$

Actually, Eq. (3.40) form with Eq. (3.39) an $E_{7(7)}$ -invariant set of differential conditions defining $\mathcal{O}_{(1/2)-\text{BPS}}$. Indeed, as noticed in [9], Eq. (3.40) can be rewritten as

$$\frac{\partial^2 I_{4,\mathcal{N}=8}}{\partial Z_{[AB}\partial Z_{CD]}} - \frac{1}{4!} \epsilon^{ABCDEFGH} \frac{\partial^2 I_{4,\mathcal{N}=8}}{\bar{\partial}\bar{Z}^{[EF}\bar{\partial}\bar{Z}^{GH]}} = 0.$$
(3.41)

Thus, by using the notation $Z_{56} \equiv (Z, Z^T) = (Z_{AB}, \overline{Z}^{AB}\overline{Z}^{AB})$ (recall Eqs. (2.22) and (2.23), Eqs. (3.39), (3.40), and (3.41) can be rewritten in the manifestly $E_{7(7)}$ -invariant fashion

$$\frac{\partial^2 I_{4,\mathcal{N}=8}}{\partial Z_{56} \partial Z_{56}} \bigg|_{\operatorname{Adj}(E_{7(7)})} = 0, \qquad (3.42)$$

where $\operatorname{Adj}(E_{7(7)}) = 133$ is the adjoint representation of $E_{7(7)}$. Notice that $\frac{\partial^2 I_{4,N=8}}{\partial Z_{56} \partial Z_{56}}$ is a rank-2 symmetric true-tensor $E_{7(7)}$ -tensor, thus sitting in the symmetric product representation $(56 \times 56)_s =$ **1596** of $E_{7(7)}$, which in turns enjoys the following branching with respect to $E_{7(7)}$ [9,31]:

$$(\mathbf{56} \times \mathbf{56})_s = \mathbf{1596} \rightarrow \mathbf{1463} + \frac{133}{\operatorname{Ad} \mathbf{j}(E_{7(7)})}.$$
 (3.43)

It is here worth remarking that the constraints (3.39), (3.40), and (3.41) (or equivalently ((3.42))) imply the constraint (3.34), because in fact they are stronger constraints.

Along the $\frac{1}{2}$ – BPS orbit it holds that

$$\lambda_1 = \lambda_2 = \lambda_3 = \lambda_4. \tag{3.44}$$

Furthermore, it can be shown that $\varphi_Z = 2k\pi$, $k \in \mathbb{Z}$, so the *skew-eigenvalues* of Z_{AB} (see Eq. (3.10)) are real. In agreement with the results of [4,5], the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$ all along the $\frac{1}{2}$ – BPS *small* flow is USp(8), which is the *mcs* of the nontranslational part of the stabilizer of $\mathcal{O}_{(1/2)-BPS}$, expressing the maximal compact symmetry of $\mathcal{O}_{(1/2)-BPS}$ itself. The counting of the parameters of $\mathcal{O}_{(1/2)-BPS}$ consistently reads: 28 = 1 *skew-eigenvalue* $\lambda_1 + 27(= \dim_{\mathbb{R}}(\frac{SU(8)}{USp(8)}))$ "generalized angles".

Interestingly, USp(8) also is the *enhanced* compact symmetry of $Z_{AB,skew-diag.}$ at the event horizon of the *large* non-BPS $Z_{AB} \neq 0$ attractor scalar flow (see Eq. (3.21) above). Indeed, the charge orbits $\mathcal{O}_{non-BPS,Z_{AB}\neq0}$ and $\mathcal{O}_{(1/2)-BPS}$ (respectively given by Eqs. (3.18) and (3.38)) coincide, up to the translational factor T_{27} in the stabilizer, and thus they have the same maximal compact symmetry. As given by the analysis of [3], the classification of *large* and *small* orbits of the **56** of $E_{7(7)}$ can be performed also considering the symplectic basis composed by the fluxes q_{Λ} ($\Lambda = 1, ..., 56$). In general, the symplectic basis of charges is useful in order to determine, through constraints imposed on the relevant *U*-invariant, the number and typology of orbits of the relevant representation of the *U*-duality group. On the other hand, using the manifestly *H*-covariant basis of central charges and matter charges one can achieve a symplectic-invariant characterization of charge orbits, and also study the related supersymmetry-preserving features.

Finally, it is worth pointing out once again that there is a crucial difference among the various constraints defining the two *large* and the three *small* charge orbits of $\mathcal{N} = 8$, d = 4 supergravity listed above:

- (i) The *large* charge orbits $\mathcal{O}_{(1/8)-\text{BPS,large}}$ and $\mathcal{O}_{\text{non-BPS}, Z_{AB} \neq 0}$, respectively, given by Eqs. (3.18) and (3.38), are in order defined by the $E_{7(7)}$ -invariant conditions $I_{4,\mathcal{N}=8} > 0$ and $I_{4,\mathcal{N}=8} < 0$. Because of their $E_{7(7)}$ -invariance, these conditions are *identities* for the scalar fields ϕ spanning $\frac{E_{7(7)}}{SU(8)}$. However, the classical attractor mechanism does hold for large extremal BHs, and the scalars ϕ are stabilized purely in terms of charges \mathcal{P} at the event horizon $(r \rightarrow r_H^+)$ through the only two independent solutions (3.16) and (3.20) to the $\mathcal{N} = 8, d = 4$ Attractor Eqs. (3.24) and (3.25).
- (ii) The small charge orbits $\mathcal{O}_{(1/8)-\text{BPS,small}}$, $\mathcal{O}_{(1/4)-\text{BPS}}$ and $\mathcal{O}_{(1/2)-\text{BPS}}$, respectively, given by Eqs. (3.31), (3.33), and (3.38), are in order defined by the $E_{7(7)}$ -invariant conditions (3.30), (3.34), and (3.42). Because of their $E_{7(7)}$ -invariance, these conditions are *identities* for the scalars ϕ , which thus are *not* stabilized along such orbits. Indeed, the *classical attractor mechanism* does *not* hold for *small* BHs.

IV. $\mathcal{N} = 4$

In $\mathcal{N} = 4$, d = 4 supergravity, unlike the $\mathcal{N} = 8$ case, matter (*vector*) multiplets appear (see *e.g.* [35,36]). By denoting their number with M, the related scalar manifold is the *symmetric* coset

$$\begin{pmatrix} G \\ \overline{H} \end{pmatrix}_{\mathcal{N}=4,d=4} = \frac{SL(2,\mathbb{R})}{U(1)} \times \frac{SO(6,M)}{SO(6) \times SO(M)}, \\ \dim_{\mathbb{R}} = 6M + 2.$$

$$(4.1)$$

The Abelian vector field strengths and their *duals*, as well the corresponding *fluxes* (charges), sit in the bifundamental (**2**, **6** + **M**) representation of the global, *classical* (see Footnote 1) *U*-duality group $SL(2, \mathbb{R}) \times$ SO(6, M) [37]. Such a representation determines the embedding of $SL(2, \mathbb{R}) \times SO(6, M)$ into the symplectic group $Sp(12 + 2M, \mathbb{R})$. The representation (**2**, **6** + **M**) is endowed with a natural symplectic metric

$$\mathbf{\Omega} \equiv \epsilon_{\alpha\beta} \eta_{\Lambda\Sigma}, \qquad (4.2)$$

where $\epsilon_{\alpha\beta}$ (α , $\beta = 1, 2$) is the (inverse of the) $SL(2, \mathbb{R})$ skew-symmetric metric defined in Eq. (3.11), and $\eta_{\Lambda\Sigma}$ (Λ , $\Sigma = 1, ..., 6 + M = n$; recall Eq. (2.26)) is the Lorentzian metric of SO(6, M). Moreover, the \mathcal{R} -symmetry group is U(4).

Furthermore, (2, 6 + M) admits an *unique* invariant, which will be denoted by $I_{4,\mathcal{N}=4}$ throughout. $I_{4,\mathcal{N}=4}$ is *quartic* in charges, and it was firstly determined in [14,19,38].

More precisely, $I_{4,\mathcal{N}=4}$ is the *unique* combination of "dressed" charges $Z_{AB} = Z_{[AB]}(\phi, \mathcal{P})$ (central charge matrix, A, B = 1, ..., 4) and $Z_I(\phi, \mathcal{P})$ (matter charges, I = 1, ..., M) satisfying

$$\partial_{\phi} I_{4,\mathcal{N}=4}(Z_{AB}(\phi, \mathcal{P}), Z_{I}(\phi, \mathcal{P})) = 0,$$

$$\forall \phi \in \left(\frac{G}{H}\right)_{\mathcal{N}=4, d=4}.$$
(4.3)

Equation (4.3) can be computed by using the *Maurer-Cartan* Eqs. of the coset $\frac{SL(2,\mathbb{R})}{U(1)} \times \frac{SO(6,M)}{SO(6) \times SO(M)}$ (see *e.g.* [29], and Refs. therein):

$$\nabla Z_{AB} = \frac{1}{2} P \epsilon_{ABCD} \bar{Z}^{CD} + P_{ABI} \bar{Z}^{I}; \qquad (4.4)$$

$$\nabla Z_I = \frac{1}{2} P_{ABI} \bar{Z}^{AB} + P \eta_{IJ} \bar{Z}^J, \qquad (4.5)$$

or equivalently by performing an infinitesimal $\frac{SL(2,\mathbb{R})}{U(1)} \times \frac{SO(6,M)}{SO(6) \times SO(M)}$ -transformation of the central charge matrix and of matter charges (see *e.g.* [29], and Refs. therein):

$$\delta_{(\xi,\xi_{AB|I})}Z_{AB} = \frac{1}{2}\xi\epsilon_{ABCD}\bar{Z}^{CD} + \xi_{AB|I}Z^{I}; \qquad (4.6)$$

$$\delta_{(\xi,\xi_{AB|I})} Z_I = \bar{\xi} \eta_{IJ} \bar{Z}^J + \frac{1}{2} \xi_{AB|I} \bar{Z}^{AB}, \qquad (4.7)$$

where ∇ stands for the covariant differential operator in $\frac{SL(2,\mathbb{R})}{U(1)} \times \frac{SO(6,M)}{SO(6) \times SO(M)}$. *P* and *P*_{ABI} respectively are the *Vielbein* 1-forms of $\frac{SL(2,\mathbb{R})}{U(1)}$ and $\frac{SO(6,M)}{SO(6) \times SO(M)}$, with *P*_{ABI} satisfying the reality condition:

$$P_{ABI} = \frac{1}{2} \eta_{IJ} \epsilon_{ABCD} \bar{P}^{CDJ}.$$
(4.8)

Moreover, ξ is the infinitesimal $\frac{SL(2,\mathbb{R})}{U(1)}$ -parameter and $\xi_{AB|I}$ are the infinitesimal $\frac{SO(6,M)}{SO(6) \times SO(M)}$ -parameters, satisfying the reality condition

$$\bar{\xi}^{AB|I} = \frac{1}{2} \eta^{IJ} \epsilon^{ABCD} \xi_{CD|J}.$$
(4.9)

As found in [14,19,38] and rigorously reobtained in [29], in

terms of Z_{AB} and Z_I the unique solution of Eq. (4.3) reads:

$$I_{4,\mathcal{N}=4} = S_1^2 - |S_2|^2, \qquad (4.10)$$

where one can identify $S_1 \equiv L_0$, $S_2 = L_1 + iL_2$, with $L \equiv (L_0, L_1, L_2)$ being an $SL(2, \mathbb{R}) \sim SO(1, 2)$ -vector with square norm

$$L^{2} = L_{0}^{2} - L_{1}^{2} - L_{2}^{2} = S_{1}^{2} - |S_{2}|^{2}.$$
 (4.11)

 S_1 and S_2 are defined as [29]

$$\mathcal{S}_1 \equiv \frac{1}{2} Z_{AB} \bar{Z}^{AB} - Z_I \bar{Z}^I \in \mathbb{R}; \qquad (4.12)$$

$$S_2 = \frac{1}{4} \epsilon^{ABCD} Z_{AB} Z_{CD} - \bar{Z}_I \bar{Z}_I \in \mathbb{C}.$$
(4.13)

In [29] it was indeed shown that $I_{4,\mathcal{N}=4}$ given by Eq. (4.10) is the unique combination of SO(6, M)-invariant and scalar-dependent quantities, which is actually *also* $SL(2, \mathbb{R})$ -independent and thus *scalar-independent*, satisfying

$$\delta_{\xi} I_{4,\mathcal{N}=4} = 0; \qquad (4.14)$$

$$\delta_{\xi_{AB|I}} I_{4,\mathcal{N}=4} = 0, \tag{4.15}$$

with Eqs. (4.6), (4.7), and (4.9) holding true.

On the other hand, the expression of $I_{4,\mathcal{N}=4}$ in terms of the "bare" charges \mathcal{P} reads [14,15,18,19]

$$I_{4,\mathcal{N}=4} = p^2 q^2 - (p \cdot q)^2$$

= $\frac{1}{2} (p_\Lambda q_\Sigma - p_\Sigma q_\Lambda) (p_\Xi q_\Omega - p_\Omega q_\Xi) \eta^{\Lambda\Xi} \eta^{\Sigma\Omega}$
= $\frac{1}{2} T^{(a)}_{\Lambda\Sigma} T^{(a)|\Lambda\Sigma},$ (4.16)

where

$$p^{2} \equiv p \cdot p \equiv p_{\Lambda} p_{\Sigma} \eta^{\Lambda \Sigma}, \qquad q^{2} \equiv q \cdot q \equiv q_{\Lambda} q_{\Sigma} \eta^{\Lambda \Sigma},$$
$$p \cdot q \equiv p_{\Lambda} q_{\Sigma} \eta^{\Lambda \Sigma}, \qquad (4.17)$$

and the tensor

$$T^{(a)}_{\Lambda\Sigma} \equiv p_{\Lambda}q_{\Sigma} - p_{\Sigma}q_{\Lambda} = T^{(a)}_{[\Lambda\Sigma]}$$
(4.18)

has been introduced (the upperscript "(*a*)" stands for "*antisymmetric*").

The classification of charge orbits, in particular, the BPS ones, was performed in [3,9]. By performing a suitable $U(1) \times SO(6)(\sim U(4))$ -transformation, the *central charge matrix* Z_{AB} can be *skew-diagonalized* in the *normal frame* (recall definition (3.11)):

$$Z_{AB}U(4) \to Z_{AB,\text{skew-diag}} \equiv \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} \otimes \epsilon, z_1, z_2 \in \mathbb{R}^+,$$
(4.19)

where the ordering $z_1 \ge z_2$ does not imply any loss of generality. Furthermore, by performing a suitable

SO(M)-transformation, the vector Z_I of *matter charges* can be reduced to have only two nonvanishing entries, one real positive and the other one complex, say (without loss of generality, with the subscript "*red*." standing for "*reduced*")

$$Z_{I} \stackrel{SO(M)}{\to} Z_{I,\text{red}} \equiv (\rho_{1}e^{i\theta}, \rho_{2}, 0, \dots, 0),$$

$$\rho_{1}, \rho_{2} \in \mathbb{R}^{+}, \qquad \theta \in \mathbb{R}.$$
(4.20)

For nonvanishing (in general different) *skew-eigenvalues* z_1 and z_2 , the symmetry group of $Z_{AB,skew-diag.}$ is $(USp(2))^2 \sim (SU(2))^2$. Analogously, for nonvanishing (in general different) ρ_1 and ρ_2 (and nonvanishing phase θ) the symmetry group of $Z_{I,red}$ is SO(M-2). Thus, beside z_1, z_2, ρ_1, ρ_2 and θ the generic Z_{AB} and Z_I are described by $7 + 2M = \dim_{\mathbb{R}}(\frac{U(4) \times SO(M)}{(SU(2))^2 \times SO(M-2)})$ "generalized angles". Consistently, the total number of parameters is 2 + 2 + 1 + 7 + 2M = 12 + 2M, which is the real dimension of the bi-fundamental representation (**2**, **6** + **M**), defining the embedding of $SL(2, \mathbb{R}) \times SO(6, M)$ into $Sp(12 + 2M, \mathbb{R})$.

In $\mathcal{N} = 4$, d = 4 matter coupled supergravity three distinct large charge orbits of the $(\mathbf{2}, \mathbf{6} + \mathbf{M})$ of $SL(2, \mathbb{R}) \times SO(6, M)$ (for which $I_{4,\mathcal{N}=4} \neq 0$, and the attractor mechanism holds) exist, as resulting from the analysis performed in⁷ [13]:

(1) The large $\frac{1}{4}$ – BPS orbit

$$\mathcal{O}_{(1/4)-\text{BPS,large}} = SL(2, \mathbb{R}) \times \frac{SO(6, M)}{SO(4, M) \times SO(2)},$$
$$\dim_{\mathbb{R}} = 11 + 2M, \qquad (4.21)$$

is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraint

$$I_{4,\mathcal{N}=4} > 0.$$
 (4.22)

Thus, the corresponding horizon solution of the $\mathcal{N} = 4$, d = 4 Attractor Eqs. yields [3,9,13]

$$z_1 \in \mathbb{R}_0^+, \qquad z_2 = 0, \tag{4.23}$$

 $\rho_1 = \rho_2 = 0, \theta$ undetermined;

$$S_1 = z_1^2 > 0, \qquad S_2 = 0.$$
 (4.24)

Therefore, at the event horizon, the symmetry group of $Z_{AB,skew-diag.}$ defined in Eq. (4.19) does not get enhanced, while the symmetry group of $Z_{i,red}$ defined in Eq. (4.20) gets *enhanced* as follows:

$$SO(M-2) \xrightarrow{r \to r_H} SO(M).$$
 (4.25)

As a consequence, the horizon attractor solution exploits the maximal compact symmetry $SU(2) \times$ $SU(2) \times SO(M) \times SO(2)$, which is the *mcs* [31] of the stabilizer of $\mathcal{O}_{(1/4)-\text{BPS,large}}$ itself.

(2) The *large* non-BPS $Z_{AB} = 0$ orbit (existing for $M \ge 2$) [13]

$$\mathcal{O}_{\text{non-BPS}, Z_{AB}=0, \text{large}}$$

$$= SL(2, \mathbb{R}) \times \frac{SO(6, M)}{SO(6, M - 2) \times SO(2)},$$
$$\dim_{\mathbb{R}} = 11 + 2M, \tag{4.26}$$

is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraint

$$I_{4,\mathcal{N}=4} > 0.$$
 (4.27)

Thus, the corresponding attractor solution of the $\mathcal{N} = 4$, d = 4 Attractor Eqs. yields (for $M \ge 2$) [3,9,13]

$$z_1 = z_2 = 0,$$

$$\rho_1^2 e^{2i\theta} + \rho_2^2 = 0 \Leftrightarrow \rho_1 = \rho_2 \in \mathbb{R}_0^+,$$

$$\theta = \frac{\pi}{2} + k\pi, \qquad k \in \mathbb{Z};$$
(4.28)

$$S_1 = -2\rho_1^2 < 0, \qquad S_2 = 0.$$
 (4.29)

Therefore, at the event horizon, the symmetry group of $Z_{AB,\text{skew}-\text{diag.}}$ defined in Eq. (4.19) gets enhanced as follows:

$$(SU(2))^{2} \stackrel{r \to r_{H}^{+}}{\to} SU(4), \qquad (4.30)$$

and the symmetry group of $Z_{i,red}$ defined in Eq. (4.20) does not get *enhanced*. Consequently, the horizon attractor solution exploits the maximal compact symmetry $SU(4) \times SO(M-2) \times SO(2)$, which is the *mcs* [31] of the stabilizer of $\mathcal{O}_{non-BPS,Z_{4R}}=0$,large itself.

(3) The *large* non-BPS $Z_{AB} \neq 0$ orbit (existing for $M \ge 1$) [13]

$$\mathcal{O}_{\text{non-BPS}, Z_{AB} \neq 0, \text{large}} = SL(2, \mathbb{R}) \times \frac{SO(6, M)}{SO(5, M-1) \times SO(1, 1)},$$
$$\dim_{\mathbb{R}} = 11 + 2M, \tag{4.31}$$

is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraint

$$I_{4,\mathcal{N}=4} < 0.$$
 (4.32)

At the event horizon of the extremal BH, the solution of the $\mathcal{N} = 4$, d = 4 *Attractor Eqs.* yields (for $M \ge 1$) [3,9,13]

⁷Consistent with the analysis of [13], Eqs. (4.21), (4.26), and (4.31), fix a slightly misleading notation for the *large* charge orbits of $\mathcal{N} = 4$, d = 4 matter coupled supergravity, as given by Table 1 of [39].

$$z_1 = z_2 = \frac{\rho_1}{\sqrt{2}} \in \mathbb{R}_0^+, \qquad \rho_2 = 0,$$

$$\theta = \frac{\pi}{2} + k\pi, \qquad k \in \mathbb{Z};$$
(4.33)

$$S_1 = 0, \qquad S_2 = 3z_1^2 > 0.$$
 (4.34)

Thus, at the event horizon, the symmetry group of $Z_{AB,skew-diag.}$ defined in Eq. (4.19) gets enhanced as follows:

$$SU(2))^{2} \xrightarrow{r \to r_{H}} USp(4),$$
 (4.35)

and the symmetry group of $Z_{i,red}$ defined in Eq. (4.20) gets also *enhanced* as

$$SO(M-2) \xrightarrow{r \to r_{H}^{+}} SO(M-1).$$
(4.36)

As a consequence, the horizon attractor solution exploits the maximal compact symmetry $USp(4) \times SO(M-1)$ which, due to the isomorphism $USp(4) \sim SO(5)$, is the *mcs* [31] of the stabilizer of $\mathcal{O}_{\text{non-BPS},Z_{AB}\neq 0,\text{large}}$ itself.

As mentioned above, for such *large* charge orbits, corresponding to a nonvanishing quartic $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant $I_{4,\mathcal{N}=4}$ and thus supporting *large* BHs, the *attractor mechanism* holds. Consequently, the computations of the Bekenstein-Hawking BH entropy can be performed by solving the criticality conditions for the "BH potential"

$$V_{\rm BH, \mathcal{N}=4} = \frac{1}{2} Z_{AB} \bar{Z}^{AB} + Z_I \bar{Z}^I, \qquad (4.37)$$

the result being

$$\frac{S_{\text{BH,}}}{\pi} = V_{\text{BH,}\mathcal{N}=4}|_{\partial V_{\text{BH,}\mathcal{N}=4}=0} = V_{\text{BH,}\mathcal{N}=4}(\phi_H(\mathcal{P}), \mathcal{P})$$
$$= |I_{4,\mathcal{N}=4}|^{1/2}, \tag{4.38}$$

where $\phi_H(\mathcal{P})$ denotes the set of solutions to the *criticality* conditions of $V_{\text{BH},\mathcal{N}=4}$, namely, the Attractor Eqs. of $\mathcal{N} = 4$, d = 4 matter coupled supergravity:

$$\partial_{\phi} V_{\mathrm{BH},\mathcal{N}=4} = 0, \quad \forall \ \phi \in \frac{SL(2,\mathbb{R})}{U(1)} \times \frac{SO(6,M)}{SO(6) \times SO(M)},$$
(4.39)

expressing the stabilization of the scalar fields purely in terms of supporting charges \mathcal{P} at the event horizon of the extremal BH. Through Eqs. (4.4), (4.5), and (4.37), Equations (4.39) can be rewritten as follows [13]:

$$\left(\bar{Z}^{AB} + \frac{1}{2}\epsilon^{ABCD}Z_{CD}\right)Z^{I} = 0;$$

$$Z^{I}Z^{J}\delta_{IJ} + \frac{1}{4}\epsilon_{ABCD}\bar{Z}^{AB}\bar{Z}^{CD} = 0.$$
(4.40)

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Actually, the critical potential $V_{BH,\mathcal{N}=4}|_{\partial V_{BH,\mathcal{N}=4}=0}$ exhibits some "*flat*" directions, so not all scalars are stabilized in terms of charges at the event horizon [39]. Thus, Eq. (4.38) yields that the *unstabilized* scalars, spanning a related *moduli space* of the considered class of attractor solutions, do not enter in the expression of the BH entropy at all. The *moduli spaces* exhibited by the *Attractor Eqs.* (4.39) and (4.40) are [39]

$$\mathcal{M}_{(1/4)-\text{BPS,large}} = \frac{SO(4, M)}{SU(2) \times SU(2) \times SO(M)},$$
$$\dim_{\mathbb{R}} = 4M; \tag{4.41}$$

$$\mathcal{M}_{\text{non-BPS}, Z_{AB}=0, \text{large}} = \frac{SO(6, M-2)}{SU(4) \times SO(M-2)},$$
$$\dim_{\mathbb{R}} = 6(M-2); \qquad (4.42)$$

$$\mathcal{M}_{\text{non-BPS}, Z_{AB} \neq 0, \text{large}} = SO(1, 1) \\ \times \frac{SO(5, M-1)}{USp(4) \times SO(M-1)}, \\ \dim_{\mathbb{R}} = 5(M-1) + 1.$$
(4.43)

As justified in [29] and then in [39], $\mathcal{M}_{(1/4)-\text{BPS,large}}$ is a quaternionic symmetric manifold. Furthermore, $\mathcal{M}_{\text{non-BPS}, Z_{AB} \neq 0, \text{large}}$ given by Eq. (4.43) is nothing but the scalar manifold of $\mathcal{N} = 4$, d = 5 matter coupled supergravity. The stabilizers of $\mathcal{M}_{(1/4)-\text{BPS,large}}$, $\mathcal{M}_{\mathrm{non-BPS},Z_{AB}=0,\mathrm{large}}$ and $\mathcal{M}_{\mathrm{non-BPS},Z_{AB}\neq0,\mathrm{large}}$ exploit the maximal compact symmetry of the corresponding charge orbits; this symmetry becomes fully manifest through the enhancement of the compact symmetry group of $Z_{AB,skew-diag.}$ and $Z_{I,red}$ at the event horizon of the extremal BH, respectively, given by Eqs. (4.25), (4.30), (4.35), and (4.36).

Let us now analyze the *small* charge orbits of the (**2**, **6** + **M**) of $SL(2, \mathbb{R}) \times SO(6, M)$, associated to $I_{4,\mathcal{N}=4} = 0$, for which the *attractor mechanism* does not hold. The analysis performed below completes the one given in [3,9].

While in $\mathcal{N} = 8$, d = 4 supergravity all three *small* charge orbits are BPS (with various degrees of supersymmetry-preservation), in the considered $\mathcal{N} = 4$, d = 4 theory there are five *small* charge orbits, two of them being $\frac{1}{2}$ – BPS one $\frac{1}{4}$ -BPS, and the other two non-BPS (one with $Z_{AB} = 0$ and the other with $Z_{AB} \neq 0$). Such an abundance of different charge orbits can be traced back to the *factorized* nature of the *U*-duality group $SL(2, \mathbb{R}) \times SO(6, M)$. Furthermore, it should be remarked that in $\mathcal{N} = 4$, d = 4 supergravity the $\frac{1}{(\mathcal{N}=)4}$ -BPS charge orbit exists only in its *large* version, differently from the d = 4 maximal theory, in which both *large* and *small* $\frac{1}{(\mathcal{N}=)8}$ – BPS charge orbits exist.

It is now convenient to denote with α_1 and α_2 the two real non-negative eigenvalues of the matrix $Z_{AB}\bar{Z}^{CB} = (ZZ^{\dagger})_A^C$. By recalling Eq. (4.19), one can notice that

$$(i = 1, 2)$$

$$\alpha_i = z_i^2. \tag{4.44}$$

and one can order them as $\alpha_1 \ge \alpha_2$, without any loss of generality. The explicit expression of α_i in terms of $U(4) \times SO(M)$ -invariants (namely of $Tr(ZZ^{\dagger})$, $Tr((ZZ^{\dagger})^2)$, and suitable powers) is given by Eqs. (5.108) and (5.109) of [9].

Firstly, let us observe that from Eqs. (4.16) and (4.11) the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant "degeneracy" condition can be written in the "dressed" (\mathcal{R} -symmetry- and SO(M)- covariant) and "bare" (symplectic-, *i.e.* $Sp(12 + 2M, \mathbb{R})$ - covariant) charges' bases, respectively, as follows:

$$I_{4,\mathcal{N}=4} = 0 \Leftrightarrow \mathcal{S}_1^2 = |\mathcal{S}_2|^2 \Leftrightarrow p^2 q^2 = (p \cdot q)^2 \ge 0.$$
(4.45)

Then, in order to determine the number and typology of *small* orbits, it is convenient to start differentiating $I_{4,\mathcal{N}=4}$ in the symplectic "*bare*" charges' basis $\mathcal{P} \equiv (p^{\Lambda}, q_{\Lambda})^{T}$ (recall definition (1.2)). Equations (4.16) and (4.18) yield the constraints defining the *small critical* orbits to read

$$\frac{\partial I_{4,\mathcal{M}=4}}{\partial p_{\Lambda}} = 2[q^2 p^{\Lambda} - (q \cdot p)q^{\Lambda}] = 2T^{(a)|\Lambda\Sigma}q_{\Sigma} = 0;$$
(4.46)

$$\frac{\partial I_{4,\mathcal{N}=4}}{\partial q_{\Lambda}} = 2[p^2 q^{\Lambda} - (q \cdot p)p^{\Lambda}] = -2T^{(a)|\Lambda\Sigma} p_{\Sigma} = 0.$$
(4.47)

Because of the definition (4.18), or equivalently to the homogeneity (of degree four) in charges of $I_{4,\mathcal{N}=4}$, it is worth noticing that the "*criticality*" constraints (4.46) and (4.47) imply the "*degeneracy*" condition (4.45).

Beside the trivial one $(p_{\Lambda} = 0 = q_{\Lambda} \forall \Lambda)$, all the solutions to the "*criticality*" constraints (4.46) and (4.47) list as follows:

$$A] \begin{cases} T_{\Lambda\Sigma}^{(a)} = 0; \\ p^{2}q^{2} = (p \cdot q)^{2} > 0; \\ A.3]p^{2}q^{2} = (p \cdot q)^{2} = 0; \\ p^{2} = 0; \\ p^{2} = 0, q^{2} = 0; \end{cases}$$

$$\begin{cases} A.1]p^{2} > 0, q^{2} > 0; \\ aut \\ A.2]p^{2} < 0, q^{2} < 0; \\ p^{2} = 0, q^{2} = 0; \end{cases}$$

$$(4.48)$$

$$B] \begin{cases} T^{(a)}_{\Lambda\Sigma} \neq 0; \\ p^2 = q^2 = p \cdot q = 0 \Leftrightarrow T^{(0)} = 0 \end{cases}$$
(4.49)

Notice that each set (A.1, A.2, A.3 and B) of constraints is $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant, but formulated in terms of the symplectic charge basis \mathcal{P} .

The solutions (4.48) and (4.49) can be rewritten by noticing that $\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}}$, *i.e.* the tensor of second derivatives of $I_{4,\mathcal{N}=4}$ with respect to \mathcal{P} , sits in the symmetric product representation $((\mathbf{2}, \mathbf{6} + \mathbf{M}) \times (\mathbf{2}, \mathbf{6} + \mathbf{M}))_s$ of the *U*-duality

group $SL(2, \mathbb{R}) \times SO(6, M)$, which decomposes as follows [9]:

$$((\mathbf{2}, \mathbf{6} + \mathbf{M}) \times (\mathbf{2}, \mathbf{6} + \mathbf{M}))_{s}$$

$$\xrightarrow{SL(2,\mathbb{R}) \times SO(6,M)} (\mathbf{3}, \mathbf{1}) + (\mathbf{3}, \operatorname{TrSym}(SO(6, M)))$$

$$\xrightarrow{T^{(0)}} T^{(\mathrm{tr}-s)}_{\Lambda\Sigma}$$

$$+ \frac{(\mathbf{1}, \operatorname{Adj}(SO(6, M)))}{T^{(a)}_{\Lambda\Sigma}}. \quad (4.50)$$

The antisymmetric tensor

$$T_{\Lambda\Sigma}^{(a)} \equiv \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \left|_{(\mathbf{1}, \operatorname{Adj}(SO(6,M)))} \right|$$
(4.51)

was already introduced in Eq. (4.18). **TrSym** and **Adj** respectively denote the *traceless symmetric* and *adjoint* representations, and [9]

$$T_{\Lambda\Sigma}^{(\mathrm{tr}-s)} \equiv \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \bigg|_{(\mathbf{3},\mathrm{TrSym}(SO(6,M)))}$$
$$\equiv \left(q_{\Lambda}q_{\Sigma} - \frac{q^2}{6+M}\eta_{\Lambda\Sigma}, p_{\Lambda}p_{\Sigma} - \frac{p^2}{6+M}\eta_{\Lambda\Sigma}, \frac{1}{2}\right)$$
$$\times (q_{\Lambda}p_{\Sigma} + q_{\Sigma}p_{\Lambda}) - \frac{q \cdot p}{6+M}\eta_{\Lambda\Sigma} \bigg); \qquad (4.52)$$

$$T^{(0)} \equiv \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \Big|_{(\mathbf{3},\mathbf{1})} \equiv \operatorname{Tr}_{SO(6,M)}(T^{(s)}_{\Lambda\Sigma})$$
$$\equiv \operatorname{Tr}_{SO(6,M)} \left(\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \Big|_{(\mathbf{3},\mathbf{Sym}(SO(6,M)))} \right)$$
$$= (q^2, p^2, q \cdot p) = \left(\begin{array}{c} q^2 & q \cdot p \\ q \cdot p & p^2 \end{array} \right).$$
(4.53)

The definition (4.53) of $T^{(0)}$ implies that (recall Eq. (4.16))

$$I_{4,\mathcal{N}=4} = \det(T^{(0)}) = \det\left(\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \Big|_{(3,1)}\right), \quad (4.54)$$

in turn yielding another, equivalent $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant characterization of the "degeneracy" condition (4.45):

$$\det(T^{(0)}) = \det\left(\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \middle|_{(3,1)}\right) = 0.$$
(4.55)

Thus, Eqs. (4.48) and (4.49) can be recast as follows:

$$A] \begin{cases} T_{\Lambda\Sigma}^{(a)} = 0; \\ \det(T^{(0)}) = 0, \\ \end{bmatrix} \begin{cases} A.1] \operatorname{Tr}(T^{(0)}) > 0; \\ aut \\ A.2] \operatorname{Tr}(T^{(0)}) < 0; \\ aut \\ A.3] Tr(T^{(0)}) = 0 \Leftrightarrow T^{(0)} = 0. \end{cases}$$

$$(4.56)$$

$$B] \begin{cases} T_{\Lambda\Sigma}^{(a)} \neq 0; \\ T^{(0)} = 0. \end{cases}$$
(4.57)

As mentioned above, each set (A.1, A.2, A.3 and B) of constraints is $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant, but formulated in terms of the symplectic charge basis \mathcal{P} .

It is interesting to point out that, differently from $\mathcal{N} = 8$, d = 4 supergravity treated in Sec. III, in $\mathcal{N} = 4$, d = 4 supergravity there are no *small doubly-critical* (or with higher degree of criticality) charge orbits *independent* from the *small critical* ones. This can be easily seen by noticing that the solutions (4.56) and (4.57) to the "criticality" constraints (4.46) and (4.47) can actually be rewritten in a *doubly-critical* fashion, *i.e.* through $\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}}$ and related projections (according to decomposition (4.50)). For completeness' sake, we report here the second-order derivatives of $I_{4,\mathcal{N}=4}$ with respect to the "bare" symplectic charges:

$$\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial p_{\Sigma} \partial p_{\Lambda}} = 2(q^2 \eta^{\Lambda \Sigma} - q^{\Lambda} q^{\Sigma}); \qquad (4.58)$$

$$\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial q_{\Sigma} \partial q_{\Lambda}} = 2(p^2 \eta^{\Lambda \Sigma} - p^{\Lambda} p^{\Sigma}); \qquad (4.59)$$

$$\frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial q_{\Sigma} \partial p_{\Lambda}} = 4T^{(a)|\Lambda\Sigma}.$$
(4.60)

In order to determine the *small* orbits of the bifundamental representation (2, 6 + M) of the U-duality group $SL(2, \mathbb{R}) \times SO(6, M)$ and to study their supersymmetry-preserving properties, it is now convenient to switch to the basis of "*dressed*" charges (recall Eqs. (2.22) and (2.23))

$$\mathcal{U} \equiv (Z, \overline{Z})^T = (Z_{AB,} Z^I, \overline{Z}_{AB}, \overline{Z}^I)^T.$$
(4.61)

From the analysis of [9], one obtains the following equivalence:

$$T_{\Lambda\Sigma}^{(a)} \equiv \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{P} \partial \mathcal{P}} \Big|_{\mathbf{Adj}(SO(6,M))} = 0$$

$$\Leftrightarrow \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{U} \partial \mathcal{U}} \Big|_{\mathbf{Adj}(SO(6,M))} = 0.$$
(4.62)

The $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraint (4.62) is common to the *small critical* charge orbits determined by the solutions **A.1**, **A.2** and **A.3** of Eqs. (4.56). It also implies that $\alpha_1 = \alpha_2$ [9]. Then, the further $SL(2, \mathbb{R}) \times$ SO(6, M)-invariant constraints $Tr(T^{(0)})0$ can equivalently be rewritten as (recall definition (4.12))

$$\operatorname{Tr}(T^{(0)})0 \Leftrightarrow \mathcal{S}_1 0. \tag{4.63}$$

Therefore, one can characterize the *small critical* orbits **A.1**, **A.2**, and **A.3** of Eqs. (4.48) and (4.56) as follows:

$$A] \begin{cases} \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{U} \partial \mathcal{U}} |_{\mathbf{Adj}(SO(6,M))} = 0; \\ \mathcal{S}_1^2 = |\mathcal{S}_2|^2, \\ \mathcal{S}_1^2 = |\mathcal{S}_2|^2, \\ \mathcal{S}_1 = 0 \Rightarrow \mathcal{S}_2 = 0. \end{cases} \begin{cases} A.1] \mathcal{S}_1 > 0; \\ aut \\ A.2] \mathcal{S}_1 < 0; \\ aut \\ A.3] \mathcal{S}_1 = 0 \Rightarrow \mathcal{S}_2 = 0. \end{cases}$$

$$(4.64)$$

Notice that each set (A.1, A.2, A.3 and B) of constraints is $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant but, differently from Eqs. (4.48) and (4.56), it is also independent from the symplectic basis eventually considered.

On the other hand, the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.49) and (4.57) defining the *small critical* orbit **B** can be recast in a form which (differently from Eqs. (4.49) and (4.57)) is independent from the symplectic basis eventually considered, as follows:

$$B] \begin{cases} \frac{\partial^2 I_{4,\mathcal{N}=4}}{\partial \mathcal{U} \partial \mathcal{U}} |_{\mathbf{Adj}(SO(6,M))} \neq 0; \\ \mathcal{S}_1^2 = |\mathcal{S}_2|^2 = 0. \end{cases}$$
(4.65)

Thus, five distinct *small* charge orbits (all with $I_{4,\mathcal{N}=4}=0$) exist:

(1) The *critical* orbit A.1 is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.48) (or (4.56), or (4.64)). Such constraints are solved by the following flow solution (exhibiting maximal symmetry):

$$z_1 = z_2 \in \mathbb{R}_0^+,$$

$$\rho_1 = \rho_2 = 0, \theta \qquad \text{undetermined.}$$
(4.66)

Thus, from the reasoning performed at the end of Sec. II and the analysis of [9], the considered *small* critical orbit is $\frac{1}{2}$ – BPS. Along the corresponding *small critical* $\frac{1}{2}$ – BPS flow, the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$ defined in Eq. (4.19) is USp(4), whereas the one of $Z_{I,red}$ defined in Eq. (4.20) is SO(M). Therefore, the resulting maximal compact symmetry of the *critical* orbit A.1 is $USp(4) \times$ SO(M).

(2) The *critical* orbit A.2 is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.48) (or (4.56), or (4.64)). Such constraints are solved by the following flow solution, existing for $M \ge 1$ (and exhibiting maximal symmetry)

$$z_1 = z_2 = 0, \qquad \rho_1 \in \mathbb{R}_0^+, \qquad \rho_2 = 0.$$
 (4.67)

Thus, the considered *small critical* orbit is non-BPS $Z_{AB} = 0$. Along the corresponding *small critical* non-BPS $Z_{AB} = 0$ flow, the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag}$ defined in Eq. (4.19) is SU(4), whereas the one of $Z_{I,red}$ defined in Eq. (4.20) is SO(M - 1). Therefore, the resulting maximal com-

pact symmetry of the *critical* orbit A.2 is $SU(4) \times SO(M-1)$.

(3) The *critical* orbit **A.3** is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.48) (or (4.56), or (4.64)). Such constraints are solved by the following flow solution, existing for $M \ge 1$ (and exhibiting maximal symmetry)

$$z_1 = z_2 = \frac{\rho_2}{\sqrt{2}} \in \mathbb{R}_0^+, \, \rho_1 = 0, \, \theta \text{undetermined.}$$

$$(4.68)$$

This *small critical* orbit is $\frac{1}{2}$ -BPS. Along the corresponding *small critical* non-BPS $Z_{AB} \neq 0$ flow, the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag.}$ defined in Eq. (4.19) is USp(4), whereas the one of $Z_{I,red}$ defined in Eq. (4.20) is SO(M - 1). Therefore, the resulting maximal compact symmetry of the *critical* orbit **A.3** is $USp(4) \times SO(M - 1)$.

(4) The *critical* orbit **B** is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.49) (or (4.57), or (4.65)). Such constraints are solved by the following flow solution, existing for $M \ge 2$ (and exhibiting maximal symmetry)

$$z_1 \in \mathbb{R}_0^+, \qquad z_2 = 0, \qquad \rho_1 = \rho_2 = \frac{z_1}{\sqrt{2}};$$

(4.69)

$$\theta = \frac{\pi}{2} + k\pi, \qquad k \in \mathbb{Z}. \tag{4.70}$$

This *small critical* orbit is $\frac{1}{4}$ -BPS. Along the corresponding *small critical* non-BPS $Z_{AB} \neq 0$ flow, the (maximal compact) symmetry of the *skew-diagonalized* central charge matrix $Z_{AB,skew-diag.}$ defined in Eq. (4.19) is $(SU(2))^2$, whereas the one of $Z_{I,red}$ defined in Eq. (4.20) is SO(M - 2). Therefore, the resulting maximal compact symmetry of the *critical* orbit **B** is $(SU(2))^2 \times SO(M - 2)$.

(5) The generic *small lightlike* case is defined by the $SL(2, \mathbb{R}) \times SO(6, M)$ -invariant constraints (4.45) (or (4.55)). In this case, it is more convenient to consider the symplectic basis of "*bare*" charges \mathcal{P} and, in order to determine the maximal compact symmetry of the flow solution(s), one can consider the saturation of the bound (4.45), namely:

$$p^2 q^2 = (p \times q)^2 = 0.$$
 (4.71)

This is in general solved by $p^2 = 0$, $p \cdot q = 0$ and $q^2 \neq 0$ (or equivalently by $q^2 = 0$, $p \cdot q = 0$ and $p^2 \neq 0$). It is easy to realize that the maximal compact symmetry of the flow solution is $SO(4) \times SO(M-1)$ in the case $q^2 > 0$, and $SO(5) \times SO(M-2)$ in the case $q^2 < 0$. In the first case the solution exists for $M \ge 1$, whereas in the second

case the solution exists for $M \ge 2$. Thus, one actually gets two generic *small lightlike* orbits, both non-BPS $Z_{AB} \ne 0$, with maximal compact symmetry, respectively, given by $SO(4) \times SO(M - 1)$ and $SO(5) \times SO(M - 2)$.

Mutatis mutandis, the same considerations made at the end of Sect. III for $\mathcal{N} = 8$, d = 4 supergravity also hold for $\mathcal{N} = 4$, d = 4 matter coupled supergravity.

Notice that in *pure* $\mathcal{N} = 4$, d = 4 supergravity only the *small* $\frac{1}{2}$ -BPS orbit **A.1** and the *large* $\frac{1}{4}$ -BPS orbit exist. Indeed, the non-BPS $Z_{AB} \neq 0$ and non-BPS $Z_{AB} = 0$ *large* orbits and the *small* orbits **A.2**, **A.3**, and **B** cannot be realized, and the *small lightlike* orbit(s) of point 5 above coincide with *small* orbit **A.1**.

Finally, it is worth noticing that the U(1) (stabilizer of the factor $\frac{SL(2,\mathbb{R})}{U(1)}$ of the scalar manifold (4.1)) is broken both in *large* and *small* charge orbits, because both the *central charge matrix* Z_{AB} and the *matter charges* Z_I are charged with respect to it.

V. $\mathcal{N} = 2$

In $\mathcal{N} = 2$, d = 4 supergravity one can repeat the analysis of [1,40] (see also [41]), by using the properties of *special Kähler geometry* (SKG, see *e.g.* [22], and Refs. therein). Indeed, in SKG one can define an $Sp(2n, \mathbb{R})$ matrix over the scalar manifold (as in Eq. (2.9)), as well complex matrices f and h (as in Eqs. (2.10), (2.11), (2.12), (2.13), and (2.14)), without the need for the manifold to be necessarily a (*n at least locally*) symmetric space (see *e.g.* [13,21]).

The basic identities of SKG applied to the (covariantly holomorphic) $\mathcal{N} = 2$, d = 4 central charge section

$$Z \equiv e^{K/2} (X^{\Lambda} q_{\Lambda} - F_{\Lambda} p^{\Lambda})$$
 (5.1)

of the U(1) Kähler-Hodge bundle (with Kähler weights (1, -1)) read as follows [20] $(i, \overline{j} = 1, ..., n - 1$, with n - 1 denoting the number of Abelian vector multiplets coupled to the supergravity one)

$$\bar{D}_{\bar{i}}Z = 0; \tag{5.2}$$

$$D_i D_j Z = i C_{ijk} g^{k\bar{k}} \bar{D}_{\bar{k}} \bar{Z}; \qquad (5.3)$$

$$\bar{D}_{\bar{j}}D_{i}Z = g_{i\bar{j}}Z, \qquad (5.4)$$

where $(X^{\Lambda}, F_{\Lambda})$ are the holomorphic symplectic sections of the U(1) Kähler-Hodge bundle (with Kähler weights (2, 0)), and *K* denotes the Kähler potential of the Abelian vector multiplets' scalar manifold, with metric $g_{i\bar{j}} = \bar{\partial}_{\bar{j}}\partial_i K$. C_{ijk} is the rank-3 symmetric and covariantly holomorphic *C-tensor* of SKG (see *e.g.* [22], and Refs. therein):

$$\bar{D}_{\bar{l}}C_{ijk} = 0;$$
 (5.5)

$$D_{[l}C_{i]ik} = 0. (5.6)$$

Thus, in $\mathcal{N} = 2$, d = 4 supergravity coupled to n - 1Abelian vector multiplets, the "*BH potential*" is given by [18,19]

$$V_{\rm BH}(\phi, \mathcal{P}) = Z\bar{Z} + g^{i\bar{j}}(D_i Z)\bar{D}_{\bar{j}}\bar{Z}, \qquad (5.7)$$

and the Attractor Eqs. read [20]

$$\partial_i V_{\rm BH} = 0 \Leftrightarrow 2\bar{Z}D_iZ + iC_{ijk}g^{j\bar{j}}g^{k\bar{k}}(\bar{D}_{\bar{j}}\bar{Z})\bar{D}_{\bar{k}}\bar{Z} = 0.$$
(5.8)

(1) The $(\frac{1}{2} - BPS)$ supersymmetric solution to *Attractor Eqs.* (5.8) is determined by

$$(D_i Z)_{(1/2)-\text{BPS}} = 0, \quad \forall \ i,$$
 (5.9)

and therefore Eq. (5.7) yields

$$V_{\rm BH,(1/2)-BPS} = |Z|^2_{(1/2)-BPS},$$
 (5.10)

and the corresponding Hessian matrix of $V_{\rm BH}$ has block components given by [20]

$$(D_i\partial_j V_{\rm BH})_{(1/2)-\rm BPS} = (\partial_i\partial_j V\partial_{\rm BH})_{(1/2)-\rm BPS} = 0;$$
(5.11)

$$(\partial_i \bar{\partial}_{\bar{j}} V_{\rm BH})_{(1/2)-\rm BPS} = 2g_{ij,(1/2)-\rm BPS} |Z|^2_{(1/2)-\rm BPS},$$
(5.12)

showing that there are no "*flat*" directions for such the $(\frac{1}{2} - BPS$ class of solutions to Attractor Eqs. (5.8) [33].

(2) Nonsupersymmetric (non-BPS) solutions to *Attractor Eqs.* (5.8) have D_iZ ≠ 0 (at least) for some i ∈ {1,..., n - 1}. Generally, such solutions fall into two class [6], and they exhibit "*flat*" directions of V_{BH} itself [33]. The non-BPS, Z = 0 class is defined by the following constraints:

$$D_i Z = \partial_i Z \neq 0$$
, for some $i, Z = 0$, (5.13)

thus yielding (from Eqs. (5.8))

$$\left[C_{ijk}g^{j\bar{j}}g^{k\bar{k}}(\bar{\partial}_{\bar{j}}\bar{Z})\bar{\partial}_{\bar{k}}\bar{Z}\right]_{\text{non-BPS},Z=0}=0.$$
 (5.14)

Thus, Eqs. (5.7) and (5.13) yield

$$V_{\text{BH,non-BPS,}Z=0} = [g^{ij}(D_i Z)\bar{D}_{\bar{j}}\bar{Z}]_{\text{non-BPS,}Z=0}$$
$$= [g^{i\bar{j}}(\partial_i Z)\bar{\partial}_{\bar{j}}\bar{Z}]_{\text{non-BPS,}Z=0}.$$
(5.15)

(3) The non-BPS, $Z \neq 0$ class is defined by the following constraints:

$$D_i Z \neq 0$$
, for some $i, Z \neq 0$. (5.16)

It is worth remarking that Eqs. (5.8) and the non-

BPS $Z \neq 0$ defining constraints (5.16) imply the following relations to hold at the non-BPS $Z \neq 0$ critical points of V_{BH} [13]:

$$[g^{i\bar{j}}(D_i Z)\bar{D}_{\bar{j}}\bar{Z}]_{\text{non-BPS}, Z\neq 0} = -\frac{i}{2} \times \left[\frac{N_3(\bar{Z})}{\bar{Z}}\right]_{\text{non-BPS}, Z\neq 0}$$
$$= \frac{i}{2} \left[\frac{\bar{N}_3(Z)}{Z}\right]_{\text{non-BPS}, Z\neq 0},$$
(5.17)

where the cubic form $N_3(\overline{Z})$ is defined as [13]

$$N_3(\bar{Z}) \equiv C_{ijk} \bar{Z}^i \bar{Z}^j \bar{Z}^k \Leftrightarrow \bar{N}_3(Z) \equiv \bar{C}_{\bar{i}\bar{j}\bar{k}} Z^j Z^{\bar{j}} Z^{\bar{k}}.$$
(5.18)

For an arbitrary SKG, it is in general hard to compute

$$\frac{S_{\rm BH}}{\pi} = V_{\rm BH}|_{\partial_{\phi}V_{\rm BH}=0} = V_{\rm BH}(\phi_H(\mathcal{P}), \mathcal{P}), \qquad (5.19)$$

where $\phi_H(\mathcal{P})$ are the horizon scalar configurations solving the Attractor Eqs. (5.8). However, the situation dramatically simplifies for symmetric SK manifolds

$$\frac{G_4}{H_4}$$
, (5.20)

in which case a classification, analogous to the one available for $\mathcal{N} > 2$ -extended, d = 4 supergravities (see *e.g.* [13] and Refs. therein; see also Secs. III and IV) can be performed [6].

In the treatment below, we are going to give a remarkable general *topological* formula for $V_{BH}(\phi_H(\mathcal{P}), \mathcal{P})$ for *symmetric* SKG, which is manifestly *invariant* under diffeomorphisms of the SK scalar manifold, and which holds for any choice of symplectic basis of "bare" charges \mathcal{P} and of *special coordinates* (see *e.g.* [22] and Refs. therein) of the SK manifold itself. Indeed, such a formula by no means does refer to *special coordinates*, which may not even exist for certain parametrizations of $\frac{G_4}{H_1}$ itself.

It should be pointed out that a general formula for the G_4 -invariant $I_{4,\mathcal{N}=2}$ is known for the so-called *d*-SK homogeneous symmetric manifolds [26], and it reads (a = 1, ..., n - 1) [4]:

$$I_{4,\mathcal{N}=2}(\mathcal{P}) = -(p^0 q_0 + p^a q_a)^2 + 4[q_0 I_{3,\mathcal{N}=2}(p) - p^0 I_{3,\mathcal{N}=2}(q) + \{I_{3,\mathcal{N}=2}(p), I_{3,\mathcal{N}=2}(q)\}],$$
(5.21)

where

$$I_{3,\mathcal{N}=2}(p) \equiv \frac{1}{3!} d_{abc} p^a p^b p^c; \qquad (5.22)$$

$$I_{3,\mathcal{N}=2}(q) \equiv \frac{1}{3!} d^{abc} q_a q_b q_c;$$
(5.23)

$$\{I_{3,\mathcal{N}=2}(p), I_{3,\mathcal{N}=2}(q)\} \equiv \frac{\partial I_{3,\mathcal{N}=2}(p)}{\partial p^a} \frac{\partial I_{3,\mathcal{N}=2}(q)}{\partial q_a},$$
(5.24)

in which the constant (number) rank-3 symmetric tensor d_{abc} has been introduced (and d^{abc} is its suitably defined completely contravariant form). However, such a formula holds for a particular symplectic basis (namely the one inherited from the $\mathcal{N} = 2$, d = 5 theory, *i.e.* the one of *special coordinates*), in which the holomorphic prepotential F(X) of SKG can be written as

$$F(X) = \frac{1}{3!} d_{abc} \frac{X^a X^b X^c}{X^0}.$$
 (5.25)

In such a symplectic basis, the manifest symmetry is the d = 5 U-duality G_5 , under which G_4 branches as $G_4 \rightarrow G_5 \times SO(1, 1)$. Indeed, $I_{3,\mathcal{N}=2}(p)$ and $I_{3,\mathcal{N}=2}(q)$ are nothing but, respectively, the *magnetic* and *electric* invariants (both *cubic* in \mathcal{P}) of the relevant symplectic representations of G_5 .

Equation (5.21) excludes the so-called *quadratic* (or *minimally coupled* [42]) sequence of symmetric SK manifolds (particular *complex Grassmannians*)

$$\frac{SU(1, n-1)}{SU(n-1) \times U(1)}, \qquad n \in \mathbb{N}$$
(5.26)

(not upliftable to d = 5), for which F(X) is given by (in the symplectic basis exhibiting the maximal noncompact symmetry SU(1, n - 1))

$$F(X) = -\frac{i}{2} \left[(X^0)^2 - \sum_{i=1}^{n-1} (X^i)^2 \right], \qquad (5.27)$$

and the invariant of the symplectic representation of $G_4 = SU(1, n - 1)$ reads as follows (notice it is *quadratic* in \mathcal{P}) [29]:

$$I_{2,\mathcal{N}=2}(\mathcal{P}) = (p^0)^2 + q_0^2 - \sum_{i=1}^{n-1} ((p^i)^2 + q_i^2)$$
$$= |Z|^2 - g^{ij} (D_i Z) \bar{D}_{\bar{j}} \bar{Z}.$$
(5.28)

Because of the *quadratic* nature of the G_4 -invariant $I_{2,\mathcal{N}=2}(\mathcal{P})$ given by Eq. (5.28), the *quadratic* sequence of symmetric SK manifolds (5.26) exhibits only one *small* charge orbit, namely, the *lightlike* one, beside the two *large* charge orbits determined in [6].

The symmetric SK manifolds whose geometry is determined by the holomorphic prepotential function (5.25) and the *minimally coupled* ones determined by Eq. (5.27) are *all* the possible symmetric SK manifolds. After [43], from the geometric perspective of SKG, symmetric SK manifolds can be characterized in the following way. In SKG the Riemann tensor obeys to the following constraint (see *e.g.* [22] and Refs. therein):

$$R_{i\bar{j}k\bar{l}} = -g_{i\bar{j}}g_{k\bar{l}} - g_{i\bar{l}}g_{k\bar{j}} + C_{ikm}\bar{C}_{\bar{l}\bar{j}\bar{n}}g^{m\bar{n}}.$$
 (5.29)

The requirement that the manifold to be symmetric demands the Riemann to be covariantly constant:

$$D_m R_{i\bar{i}k\bar{l}} = 0. \tag{5.30}$$

Because of the SKG constraint (5.29) and to covariant holomorphicity of the *C*-tensor (expressed by Eq. (5.5)), Eq. (5.30) generally implies (for nonvanishing C_{iik})

$$D_l C_{ijk} = D_{(l} C_{i)jk} = 0, (5.31)$$

where in the last step Eq. (5.6) was used. Thus, in a SK symmetric space both the Riemann tensor and the *C*-tensor are covariantly constant. Equation (5.31) implies the following relation [6]

$$C_{j(lm}C_{pq)k}\bar{C}_{\bar{i}\,\bar{j}\,\bar{k}}g^{j\bar{j}}g^{k\bar{k}} = \frac{4}{3}C_{(lmp}g_{q)\bar{i}},$$
(5.32)

which is nothing but the "*dressed*" form of the analogous relation holding for the *d*-tensor itself [43,44]

$$d_{j(lm}d_{pq)k}d^{ijk} = \frac{4}{3}d_{(lmp}\delta^{i}_{q)}.$$
 (5.33)

The quadratic sequence of symmetric manifolds (5.26) whose SKG is determined by the prepotential (5.27) has

$$C_{ijk} = 0,$$
 (5.34)

whereas the remaining symmetric SK manifolds, whose prepotential in the special coordinates is given by Eq. (5.25) (with d_{abc} constrained by Eq. (5.33)), correspond to

$$C_{abc} = e^K d_{abc}. (5.35)$$

By using Eqs. (5.31) and (5.32), as well as the SKG identities (5.2), (5.3), and (5.4) (which, for symmetric SKG, are equivalent to the *Maurer-Cartan Eqs.*, as Eqs. (3.3), (4.4), and (4.5) for $\mathcal{N} = 8$ and $\mathcal{N} = 4$, d = 4 supergravities, respectively; see *e.g.* [21,29]), one can prove that the following *quartic* expression is a *duality* invariant for all symmetric SK manifolds:

$$I_{4,\mathcal{N}=2,\text{symm}}(\phi, \mathcal{P}) = (Z\bar{Z} - Z_i\bar{Z}^i)^2 + \frac{2}{3}i(ZN_3(\bar{Z}) - \bar{Z}\bar{N}_3(Z)) - g^{i\bar{i}}C_{ijk}\bar{C}_{\bar{i}\bar{l}\,\bar{m}}\bar{Z}^j\bar{Z}^kZ^{\bar{l}}Z^{\bar{m}}, \qquad (5.36)$$

where the *matter charges* have been renoted as $Z_i \equiv D_i Z$, $Z^{\overline{i}} = g^{j\overline{i}}Z_j$, and definition (5.18) was recalled.

As claimed above, $I_{4,\mathcal{N}=2,\text{symm}}$ given by Eq. (5.36) is ϕ -dependent *only apparently*, *i.e.* it is *topological*, merely charge-dependent:

$$\frac{\partial I_{4,\mathcal{N}=2,\text{symm}}(\phi,\mathcal{P})}{\partial \phi} = 0 \Leftrightarrow I_{4,\mathcal{N}=2,\text{symm}}$$
$$= I_{4,\mathcal{N}=2,\text{symm}}(\mathcal{P}). \tag{5.37}$$

Thus, by recalling Eq. (1.5), the general entropy-area formula [8] for extremal BHs in $\mathcal{N} = 2$, d = 4 supergravity coupled to Abelian vector multiplets whose scalar manifold is a symmetric (SK) space reads as follows:

$$\frac{S_{\text{BH}}}{\pi} = V_{\text{BH}}|_{\partial_{\phi}V_{\text{BH}}=0} = V_{\text{BH}}(\phi_{H}(\mathcal{P}), \mathcal{P})$$
$$= |I_{4,\mathcal{N}=2,\text{symm}}(\mathcal{P})|^{1/2}.$$
(5.38)

Let us briefly analyze Eq. (5.36).

As for the case of $\mathcal{N} = 8$, d = 4 supergravity treated in Sec. III, one can introduce a phase ϑ as follows (recall definitions (5.18)):

$$e^{2i\vartheta} \equiv -\frac{ZN_3(\bar{Z})}{\bar{Z}\bar{N}_3(Z)} = \frac{iZC_{ijk}\bar{Z}^i\bar{Z}^j\bar{Z}^k}{-i\bar{C}_{\bar{I}\bar{m}\bar{n}}Z^{\bar{I}}Z^{\bar{m}}Z^{\bar{n}}}.$$
(5.39)

Thus, ϑ is the phase of the quantity $iZN_3(\overline{Z})$: $\vartheta = \vartheta_{iZN_3(\overline{Z})}$. It is then immediate to compute ϑ from Eq. (5.36):

$$\cos\vartheta(\phi, \mathcal{P}) = \frac{3[I_{4,\mathcal{N}=2,\text{symm}}(\mathcal{P}) - (Z\bar{Z} - Z_i\bar{Z}^i)^2 + g^{i\bar{i}}C_{ijk}\bar{C}_{\bar{i}\bar{l}\,\bar{m}}\bar{Z}^j\bar{Z}^kZ^{\bar{l}}Z^{\bar{m}}]}{2^2|ZN_3(\bar{Z})|}.$$
(5.40)

Notice that through Eq. (5.40) $(\cos)\vartheta$ is determined in terms of the scalar fields ϕ and of the BH charges \mathcal{P} , also along the *small* orbits where $I_{4,\mathcal{N}=2,\text{symm}} = 0$. However, Eq. (5.40) is not defined in the cases in which $ZN_3(\bar{Z}) = 0$. In such cases, ϑ is actually undetermined. It should be clearly pointed out that the phase ϑ has nothing to do with the phase of the U(1) bundle over the SK-Hodge vector multiplets' scalar manifold (see *e.g.* [22] and Refs. therein).

(1) For $\frac{1}{2}$ – BPS attractors (defined by the constraints (5.9)), Eq. (5.36) yields

$$I_{4,\mathcal{N}=2,\text{symm}}|_{(1/2-\text{BPS}} = (Z\bar{Z})^2_{(1/2)-\text{BPS}}$$

= $|Z|^4_{(1/2)-\text{BPS}}$, (5.41)

as in turn also implied by Eqs. (1.5) and (5.10) (or equivalently (5.38)). Notice that Eqs. (5.10) and (5.41) are *general*, *i.e.* they hold for any SKG, regardless the symmetric nature of the SK vector multiplets' scalar manifold. Furthermore, the constraints (5.9) imply that at the event horizon of $\frac{1}{2}$ – BPS extremal BHs it holds

$$[N_3(\bar{Z})]_{(1/2)-BPS} = 0 \Rightarrow \vartheta_{(1/2)-BPS}$$

undetermined. (5.42)

(2) For non-BPS Z = 0 attractors (defined by the constraints (5.13) which, through Eqs. (5.8), imply Eq. (5.14)), Eq. (5.36) yields

$$I_{4,\mathcal{N}=2,\text{symm}}|_{\text{non}-\text{BPS},Z=0} = (Z_i Z^i)_{\text{non}-\text{BPS},Z=0}^2$$
$$= [g^{i\bar{j}}(\partial_i Z)\bar{\partial}_{\bar{j}}\bar{Z}]_{\text{non}-\text{BPS},Z=0}^2.$$
(5.43)

Notice that Eqs. (5.15) and (5.43) are *general*, *i.e.* they hold for any SKG, regardless the symmetric

nature of the SK vector multiplets' scalar manifold. Furthermore, the constraints (5.9) imply that at the event horizon of non-BPS Z = 0 extremal BHs it holds

$$Z_{\text{non-BPS},Z=0} = 0 \Rightarrow \vartheta_{\text{non-BPS},Z=0}$$

undetermined. (5.44)

(3) For non-BPS $Z \neq 0$ attractors (defined by the constraints (5.16) as well as by Eqs. (5.8)), Eqs. (5.17) and (5.36) yield

$$I_{4,\mathcal{N}=2,\text{symm}}|_{\text{non}-\text{BPS},Z\neq0} = -16|Z|_{\text{non}-\text{BPS},Z\neq0}^{4},$$

(5.45)

thus implying, through Eq. (5.7) [6,13,30,45]

$$Z_{i}\bar{Z}^{i}|_{\text{non-BPS}, Z\neq 0} = 3|Z|^{2}_{\text{non-BPS}, Z\neq 0}$$

$$\Leftrightarrow V_{\text{BH}, \text{non-BPS}, Z\neq 0}$$

$$= 4|Z|^{2}_{\text{non-BPS}, Z\neq 0}.$$
(5.46)

By plugging Eqs. (5.8), (5.16), (5.17), and (5.45) into Eq. (5.40), it follows that at the event horizon of non-BPS $Z \neq 0$ extremal BHs it holds that

$$\vartheta_{\text{non-BPS}, Z \neq 0} = \pi + 2k\pi, \qquad k \in \mathbb{Z}.$$
 (5.47)

It should be remarked that, differently from the results (5.10), (5.11), (5.12), (5.41), and (5.42) (holding for $\frac{1}{2}$ – BPS attractors) and from the results (5.14), (5.15), (5.43), and (5.44) (holding for non-BPS Z = 0 attractors), Eqs. (5.45), (5.46), and (5.47) are not general: *i.e.* they hold at the event horizon of extremal non-BPS $Z \neq 0$ BHs for symmetric SK manifolds, but they do not hold true for generic SKG. However, when going *beyond* the symmetric SK case (and thus encompassing both homogeneous nonsymmetric [26,46] and nonhomogeneous SK

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spaces), one can compute both $V_{\text{BH,non-BPS},Z\neq0}$ and $I_{4,\mathcal{N}=2,\text{symm}}|_{\text{non-BPS},Z\neq0}$, and express the deviation from the symmetric case considered above in terms of the complex quantity [13]

$$\Delta = -\frac{3}{4} \frac{E_{i\bar{j}\,\bar{k}\,\bar{l}\,\bar{m}} \bar{Z}^{i} Z^{\bar{j}} Z^{\bar{k}} Z^{\bar{l}} Z^{\bar{m}}}{\bar{N}_{3}(Z)}, \qquad (5.48)$$

where the tensor $E_{i\bar{j}\bar{k}\bar{l}\bar{m}}$ was firstly introduced in [26] (see also [13]). The results of straightforward computations read as follows:

$$V_{\text{BH,non-BPS}, Z\neq 0} = 4|Z|_{\text{non-BPS}, Z\neq 0}^2 + \Delta_{\text{non-BPS}, Z\neq 0};$$
(5.49)

$$I_{4,\mathcal{N}=2,\text{symm}}|_{\text{non}-\text{BPS},Z\neq0} = \left[-16|Z|^4 + \Delta^2 - \frac{8}{3}\Delta|Z|^2\right]_{\text{non}-\text{BPS},Z\neq0}$$
(5.50)

Notice that, as yielded *e.g.* by Eq. (5.49), Δ is real at the non-BPS $Z \neq 0$ critical points of V_{BH} . For symmetric SK manifolds $E_{i\bar{j}\bar{k}\bar{l}\bar{m}} = 0$ globally, and thus Eqs. (5.49) and (5.50) respectively reduce to Eqs. (5.45) and (5.46). On the other hand, the results (5.45) and (5.46) hold also for those nonsymmetry SK spaces ($E_{i\bar{j}\bar{k}\bar{l}\bar{m}} \neq 0$) such that

$$\Delta_{\text{non-BPS}, Z\neq 0} = 0$$

$$\Leftrightarrow (E_{i\bar{j}\,\bar{k}\,\bar{l}\,\bar{m}}\bar{Z}^{i}Z^{\bar{j}}Z^{\bar{k}}Z^{\bar{l}}Z^{\bar{m}})_{\text{non-BPS}, Z\neq 0},$$
(5.51)

where in the implication " \Rightarrow " the assumption $[\bar{N}_3(Z)]_{\text{non-BPS}, Z\neq 0} \neq 0$ was made. The condition (5.51) might explain some results obtained for ge-

neric (*d*)-SKGs in some particular supporting BH charge configurations in [45] (see also the treatment in [13,39]).

Consistently, for the quadratic *minimally coupled* sequence (5.26), for which Eq. (5.34) holds, Eq. (5.36) formally reduces to

$$I_{4,\mathcal{N}=2,\text{symm}}|_{C_{ijk=0}} = (Z\bar{Z} - Z_i\bar{Z}^i)^2;$$

$$I_{4,\mathcal{N}=2,\text{symm}}|_{C_{ijk=0}}|^{1/2} = |I_{2,\mathcal{N}=2}|,$$
(5.52)

where $I_{2,\mathcal{N}=2}$ is given by Eq. (5.28).

Remarkably, Eq. (5.36) turns out to be directly related to the quantity -h given by Eq. (2.31) of [26] (see also the treatment of [47]). This is seen by noticing that Eq. (4.42) of [26] coincides with Eq. (5.21) (along with definitions (5.22), (5.23), and (5.24)). Note that the mapping of quaternionic coordinates $(A^{\Lambda}, B_{\Lambda})^{T}$ into the charges $\mathcal{P}^{T} = (p^{\Lambda}, q_{\Lambda})^{T}$ (in *special coordinates*) is related to the d = 3attractor flows (see *e.g.* [48–50]).

For symmetric SK manifolds, small charge orbits of the symplectic representation of G_4 are known to exist since [4,5].

(i) *Small lightlike* charge orbits are defined by the G_4 -invariant constraint

$$I_{4,\mathcal{N}=2,\text{symm}} = 0;$$
 (5.53)

$$(Z\bar{Z} - Z_i\bar{Z}^i)^2 + \frac{2}{3}i(ZN_3(\bar{Z}) - \bar{Z}\bar{N}_3(Z))$$

= $g^{i\bar{l}}C_{ijk}\bar{C}_{\bar{l}\bar{l}\bar{m}}\bar{Z}^j\bar{Z}^kZ^{\bar{l}}Z^{\bar{m}}.$ (5.54)

In this case, Eq. (5.40) reduces to

$$\cos\vartheta(\phi,\mathcal{P})|_{I_{4,\mathcal{N}=2,\text{symm}}=0} = -\frac{3[(Z\bar{Z}-Z_i\bar{Z}^i)^2 - g^{i\bar{i}}C_{ij\bar{k}}\bar{C}_{\bar{i}\bar{l}\bar{m}}\bar{Z}^j\bar{Z}^kZ^{\bar{l}}Z^{\bar{m}}]}{2^2|ZN_3(\bar{Z})|}\Big|_{I_{4,\mathcal{N}=2,\text{symm}}=0}.$$
(5.55)

(ii) Beside the constraint (5.53) and (5.54), *small critical* charge orbits are defined by the following G_4 -invariant set of first order differential constraints, as well:

$$\frac{\partial I_{4,\mathcal{N}=2,\text{symm}}}{\partial Z} = 0 = \frac{\partial I_{4,\mathcal{N}=2,\text{symm}}}{\partial Z_i}.$$
 (5.56)

(iii) Beside the constraints (5.53), (5.54), and (5.56), small doubly-critical charge orbits are also defined by the following set of second-order differential constraints, as well:

$$\mathcal{D}_{i\bar{i}}I_{4,\mathcal{N}=2,\text{symm}} = 0 = \mathcal{D}_{i}I_{4,\mathcal{N}=2,\text{symm}},$$
 (5.57)

where the second-order differential operators $\mathcal{D}_{i\bar{j}}$ and \mathcal{D}_i have been introduced:

$$\mathcal{D}_{i\bar{j}} \equiv R_{i\bar{j}k}^{\ \ l} \frac{\partial}{\partial Z_k} \frac{\partial}{\bar{\partial}\bar{Z}^l}; \qquad (5.58)$$

$$D_i \equiv C_{ijk} \frac{\partial}{\partial Z_j} \frac{\partial}{\partial Z_k}.$$
 (5.59)

Notice that, through the definitions (5.58) and (5.59), the constraints (5.57) are G_4 -invariant, because they are equivalent to the following constraint:

$$\frac{\partial^2 I_{4,\mathcal{N}=2,\text{symm}}}{\partial Z_{\text{sympl}(G_4)} \partial Z_{\text{sympl}(G_4)}} \bigg|_{\text{Adj}(G_4)} = 0, \qquad (5.60)$$

where

$$Z_{\mathbf{sympl}(G_4)} \equiv (Z, \bar{Z}_{\bar{i}}, \bar{Z}, Z_i)^T, \qquad (5.61)$$

and the change of charge basis between the manifestly H_4 -covariant (in "*flat*" local coordinates) basis $Z_{sympl(G_4)}$ and the manifestly $Sp(2n, \mathbb{R})$ -covariant basis \mathcal{P} (defined by Eq. (1.2)) is expressed by the fundamental *identities* of the SKG (see *e.g.* [22,51] and Refs. therein). Indeed, by considering the *Cartan decomposition* of the Lie algebra of G_4 :

$$\mathfrak{g}_4 = \mathfrak{h}_{44} + \mathfrak{k}_4, \tag{5.62}$$

and switching to "flat" local coordinates in the scalar manifold (here denoted by capital Latin indices), it holds that \mathcal{D}_{I} ("flat" version of the operator defined in Eq. (5.59)) is f_4 -valued. Furthermore, in symmetric manifolds $R_{I\bar{J}K}^{L}$ is a twoform (in the first two "flat" local indices) which is Lie algebravalued in \mathfrak{h}_4 , and thus $\mathcal{D}_{I\bar{J}}$ ("flat" version of the operator defined in Eq. (5.58)) turns out to be \mathfrak{h}_4 -valued. Notice that Eq. (5.60), G_4 -invariantly defining the small doubly-critical charge orbit(s) of the $\mathcal{N} = 2, d = 4$ vector multiplets' symmetric SK scalar manifolds, is the analogue of Eq. (3.42), which defines in an $E_{7(7)}$ -invariant way the small doubly*critical* charge orbit of $\mathcal{N} = 8$, d = 4 pure supergravity. It should be also recalled that in $\mathcal{N} = 4$, d = 4 matter coupled supergravity smalldoublycritical (or higher-order-critical) charge orbits (independent from the *small critical* ones) are absent. As treated in Sec. IV, all small critical charge orbits of the $\mathcal{N} = 4$ theory actually are *doubly-critical*, and the analogues of Eqs. (3.42) and (5.60) are given, through Eq. (4.50) and definitions (4.51) and (4.53), by the rich case study exhibited by Eqs. [(4.48),(4.49), (4.56), and (4.57)].

The classification of *small* charge orbits of the relevant symplectic representation of G_4 for $\mathcal{N} = 2$, d = 4 supergravity coupled to Abelian vector multiplets whose scalar manifold $\frac{G_4}{H_4}$ is (SK) symmetric, performed in accordance to their *order of criticality* (*lightlike*, *critical*, *doubly-critical*), will be given elsewhere.

VI. ADM MASS FOR BPS EXTREMAL BLACK HOLE STATES

For BPS BH states in d = 4 ungauged⁸ supergravity theories, the *ADM mass* [27] $M_{ADM}(\phi_{\infty}, \mathcal{P})$ is defined as the largest (of the absolute values) of the *skew-eigenvalues* of the (spatially asymptotically) *central charge matrix* $Z_{AB}(\phi_{\infty}, \mathcal{P})$ which saturate the *BPS bound* (2.28). The *skew-diagonalization* of Z_{AB} is made by performing a suitable transformation of the *R*-symmetry, and thus by going to the so-called *normal frame*. In such a frame, the *skew-eigenvalues* of Z_{AB} can be taken to be real and positive (up to an eventual overall *phase*). By saturating the *BPS bound* (2.28), it therefore holds that

$$M_{\text{ADM}}(\phi_{\infty}, \mathcal{P}) = |\mathbf{Z}_{1}(\phi_{\infty}, \mathcal{P})| \ge \ldots \ge |\mathbf{Z}_{[\mathcal{N}/2]}(\phi_{\infty}, \mathcal{P})|,$$
(6.1)

where $\mathbf{Z}_1(\phi, \mathcal{P}), \ldots, \mathbf{Z}_{[\mathcal{N}/2]}(\phi, \mathcal{P})$ denote the set of *skew*eigenvalues of $Z_{AB}(\phi, \mathcal{P})$, and square brackets denote the integer part of the enclosed number. As mentioned at the end of Sec. II, if $1 \leq \mathbf{k} \leq [\mathcal{N}/2]$ of the bounds expressed by Eq. (2.28) are saturated, the corresponding extremal BH state is named to be $\frac{\mathbf{k}}{\mathcal{N}}$ – BPS. Thus, the minimal fraction of total supersymmetries (pertaining to the asymptotically flat space-time metric) preserved by the extremal BH background within the considered assumptions is $\frac{1}{\mathcal{N}}$ (for $\mathbf{k} = 1$), while the maximal one is $\frac{1}{2}$ (for $\mathbf{k} = \frac{\mathcal{N}}{2}$).

The ADM mass and its symmetries are different, depending on \mathbf{k} .

A. $\mathcal{N} = 8$

In $\mathcal{N} = 8$, d = 4 supergravity (treated in Sec. III), the $E_{7(7)}$ *U*-duality symmetry only allows the cases [3] $\mathbf{k} = 1$, 2, 4. By recalling the review given in Sec. III, the maximal compact symmetries of the supporting charge orbits, respectively, read [3,4,13,30,32,33]

$$\mathbf{k} = 1: SU(2) \times SU(6); \tag{6.2}$$

$$\mathbf{k} = 2: USp(4) \times SU(4); \tag{6.3}$$

$$\mathbf{k} = 4: USp(8), \tag{6.4}$$

and they hold all along the respective scalar flows. While cases $\mathbf{k} = 2$ and 4 are *small* (thus not enjoying the *attrac*-*tor mechanism*), case $\mathbf{k} = 1$ can be either *large* or *small*.

In the *large* $\mathbf{k} = 1$ case, the *attractor mechanism* makes the maximal compact symmetry $SU(2) \times SU(6)$ of the supporting charge orbit $\mathcal{O}_{(1/8)-\text{BPS,large}}$ fully manifest as a symmetry of the central charge matrix Z_{AB} through the *symmetry enhancement* (3.17) at the event horizon of the considered extremal BH.

Furthermore, the $\frac{1}{4}$ – BPS saturation of the $\mathcal{N} = 8$ BPS bound (all along the $\frac{1}{4}$ – BPS scalar flow) has the following peculiar structure [recall Eq. (3.35)] [3]

$$|\mathbf{Z}_{1}(\phi, \mathcal{P})| = |\mathbf{Z}_{2}(\phi, \mathcal{P})| > |\mathbf{Z}_{3}(\phi, \mathcal{P})| = |\mathbf{Z}_{4}(\phi, \mathcal{P})|,$$
(6.5)

where it should be recalled that in Sec. III the notation $e_i \equiv |\mathbf{Z}_i|$ (i = 1, ..., 4) was used.

⁸In the present paper only ungauged supergravities are treated. It is here worth remarking that the definition of the *ADM mass* for (eventually rotating) asymptotically nonflat black holes in *gauged* supergravities is a fairly subtle issue, addressed by various studies in literature (see *e.g.* [52,53], and Refs. therein).

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As done in Sec. III, let us denote with λ_i (i = 1, ..., 4)the four real non-negative eigenvalues of the 8 × 8 Hermitian matrix $Z_{AB}\overline{Z}^{CB} = (ZZ^{\dagger})_A^C \equiv A_A^C$. Their relation with the absolute values of the complex *skew-eigenvalues* e_i of Z_{AB} is given by Eq. (3.29). As mentioned, the ordering $\lambda_1 \geq \lambda_2 \geq \lambda_3 \geq \lambda_4$ does not imply any loss of generality. After [9] (see, in particular, Eqs. (4.74), (4.75), (4.86), and (4.87) therein), the explicit expression of λ_i in terms of U(8)-invariants (namely of TrA, Tr(A²), Tr(A³), and Tr(A⁴), and suitable powers) is known, and it can be thus be used in order to compute the ADM mass of $\frac{\mathbf{k}}{8}$ – BPS extremal BH states of $\mathcal{N} = 8$, d = 4 supergravity.

The λ_i 's are solution of the (square root of) *characteristic equation* [9]

$$\sqrt{\det(A - \lambda \mathbb{I})} = \prod_{i=1}^{4} (\lambda - \lambda_i)$$
$$= \lambda^4 + a\lambda^3 + b\lambda^2 + c\lambda + d = 0, \quad (6.6)$$

where [9]

$$a \equiv -\frac{1}{2}\operatorname{Tr} A = -(\lambda_1 + \lambda_2 + \lambda_3 + \lambda_4); \qquad (6.7)$$

$$b = \frac{1}{4} \left[\frac{1}{2} (\mathrm{Tr}A)^2 - \mathrm{Tr}(A^2) \right]$$

= $\lambda_1 \lambda_2 + \lambda_1 \lambda_3 + \lambda_1 \lambda_4 + \lambda_2 \lambda_3 + \lambda_2 \lambda_4 + \lambda_3 \lambda_4;$
(6.8)

$$c \equiv -\frac{1}{6} \left[\frac{1}{8} (\mathrm{Tr}A)^3 + \mathrm{Tr}(A^3) - \frac{3}{4} \mathrm{Tr}(A^2) \mathrm{Tr}A \right]$$
$$= -(\lambda_1 \lambda_2 \lambda_3 + \lambda_1 \lambda_2 \lambda_4 + \lambda_1 \lambda_3 \lambda_4 + \lambda_2 \lambda_3 \lambda_4); \quad (6.9)$$

$$d = \frac{1}{4} \begin{bmatrix} \frac{1}{96} (\text{Tr}A)^4 + \frac{1}{8} \text{Tr}^2(A^2) + \frac{1}{3} \text{Tr}(A^3) \text{Tr}A + \\ -\frac{1}{2} \text{Tr}(A^4) - \frac{1}{8} \text{Tr}(A^2) \text{Tr}^2A \end{bmatrix}$$

= $\sqrt{\det A} = \lambda_1 \lambda_2 \lambda_3 \lambda_4.$ (6.10)

The system (6.7), (6.8), (6.9), and (6.10) can be inverted, yielding

$$\lambda_{1,2} = -\frac{a}{4} + \frac{s}{2} \pm \frac{1}{2} \times \sqrt{\frac{a^2}{2} - \frac{4b}{3} - \frac{(a^3 - 4ab + 8c)}{4s} - \frac{u}{3w} - \frac{w}{3}};$$
(6.11)

$$\lambda_{3,4} = -\frac{a}{4} - \frac{s}{2} \pm \frac{1}{2}$$

$$\times \sqrt{\frac{a^2}{2} - \frac{4b}{3} + \frac{(a^3 - 4ab + 8c)}{4s} - \frac{u}{3w} - \frac{w}{3}},$$
(6.12)

where

$$u \equiv b^2 + 12d - 3ac; (6.13)$$

$$v \equiv 2b^3 + 27c^2 - 72bd - 9abc + 27a^2d; \quad (6.14)$$

$$w \equiv \left(\frac{v + \sqrt{v^2 - 4u^3}}{2}\right)^{1/3}; \tag{6.15}$$

$$s \equiv \sqrt{\frac{a^2}{4} - \frac{2b}{3} + \frac{u}{3w} + \frac{w}{3}}.$$
 (6.16)

Notice that the positivity of quantities under square root in Eqs. (6.11), (6.12), (6.15), and (6.16) always holds. Furthermore, Eq. (6.6) is at most of fourth order (for $\mathbf{k} =$ 1), of second-order for $\mathbf{k} = 2$, and of first order for $\mathbf{k} = 1$.

(1) $\mathbf{k} = 1$ ($\frac{1}{8}$ – BPS, either *large* or *small*). The $\frac{1}{8}$ – BPS extremal BH square ADM mass is

$$M^{2}_{\text{ADM},(1/8)-\text{BPS}}(\phi_{\infty}, \mathcal{P}) = \lambda_{1}(\phi_{\infty}, \mathcal{P}), \quad (6.17)$$

where λ_1 (> λ_2 > λ_3 > λ_4 , since a < 0 and s > 0) is given by Eq. (6.11). In the *large* $\mathbf{k} = 1$ case $\lambda_2 = \lambda_3 = \lambda_4 = 0$ at the event horizon of the extremal BH, as given by Eq. (3.16).

(2) $\mathbf{k} = 2 \left(\frac{1}{4} - \text{BPS}, small\right)$. As given by Eq. (3.35), the eigenvalues are equal *in pairs*. By suitably renaming the two noncoinciding λ 's, one gets

$$\lambda_{1,2} = \frac{1}{8} \operatorname{Tr}A \pm \frac{1}{2} \sqrt{\frac{1}{2} \operatorname{Tr}(A^2) - \frac{1}{16} (\operatorname{Tr}A)^2}.$$
 (6.18)

As mentioned above, the maximal (compact) symmetry is manifest when λ_2 (in the renaming of Eq. (6.18)) vanishes (see treatment in Sec. III). Equation (3.35) implies [9]

$$c = \frac{1}{2}a\left(b - \frac{1}{4}a^{2}\right); \tag{6.19}$$

$$d = \frac{1}{4} \left(b - \frac{1}{4} a^2 \right)^2. \tag{6.20}$$

In [9] Eqs. (6.19) and (6.20) were shown to be consequences of the criticality constraints (3.34). Thus, the $\frac{1}{4}$ -BPS extremal BH square ADM mass is

$$M^{2}_{\text{ADM},(1/4)-\text{BPS}}(\phi_{\infty},\mathcal{P}) = \lambda_{1}(\phi_{\infty},\mathcal{P}), \quad (6.21)$$

where λ_1 (> λ_2) is given by Eq. (6.18):

$$M_{\text{ADM},(1/4)-\text{BPS}}^{2}(\phi_{\infty}, \mathcal{P})$$

$$= \frac{1}{8} \operatorname{Tr}A(\phi_{\infty}, \mathcal{P})$$

$$+ \frac{1}{2} \sqrt{\frac{1}{2} \operatorname{Tr}(A^{2})(\phi_{\infty}, \mathcal{P}) - \frac{1}{16} (\operatorname{Tr}A(\phi_{\infty}, \mathcal{P}))^{2}}.$$
(6.22)

(3) $\mathbf{k} = 4 \left(\frac{1}{2} - \text{BPS}, small\right)$. This case can be obtained from the $\frac{1}{4}$ -BPS considered at point 2 by further

putting $\lambda_1 = \lambda_2$ in Eq. (6.18). Thus, *all* eigenvalues of the Hermitian 8×8 matrix A are equal:

$$A_A^C = \frac{1}{8} (\mathrm{Tr}A) \delta_A^C, \qquad (6.23)$$

which implies

$$\operatorname{Tr}(A^2) = \frac{1}{8}(\operatorname{Tr}A)^2.$$
 (6.24)

Therefore, $\frac{1}{2}$ – BPS extremal BH square ADM mass is given by

$$M_{\text{ADM},(1/2)-\text{BPS}}^{2}(\phi_{\infty}, \mathcal{P}) = \frac{1}{8} \text{Tr}A(\phi_{\infty}, \mathcal{P})$$
$$= \frac{1}{16} Z_{AB}(\phi_{\infty}, \mathcal{P}) \bar{Z}^{AB}(\phi_{\infty}, \mathcal{P})$$
(6.25)

B. $\mathcal{N} = 4$

In $\mathcal{N} = 4$, d = 4 supergravity (treated in Sec. IV), the $SL(2, \mathbb{R}) \times SO(6, M)$ *U*-duality symmetry only allows the cases [3] $\mathbf{k} = 1$, 2. By recalling the treatment of Sec. IV, the respective maximal compact symmetries read [3,4,13,39]

$$\mathbf{k} = 1: (SU(2))^2 \times SO(M) \times SO(2); \tag{6.26}$$

$$\mathbf{k} = 2: USp(4) \times SO(M), \tag{6.27}$$

and they hold all along the respective scalar flows. While case $\mathbf{k} = 1$ is *large*, case $\mathbf{k} = 2$ is *small* (thus not enjoying the *attractor mechanism*).

In the *large* $\mathbf{k} = 1$ case, the *attractor mechanism* makes the maximal compact symmetry $(SU(2))^2 \times SO(M) \times$ SO(2) of the supporting charge orbit $\mathcal{O}_{(1/4)-\text{BPS,large}}$ fully manifest as a symmetry of the central charge matrix Z_{AB} through the symmetry enhancement (recall Eq. (4.25))

$$(SU(2))^{2} \times SO(M-2) \times SO(2) \xrightarrow{r \to r_{H}} (SU(2))^{2} \times SO(M) \times SO(2)$$
(6.28)

at the event horizon of the considered extremal BH.

As done in Sec. IV and in the treatment of case $\mathcal{N} = 8$, d = 4 above, let us denote with λ_1 and λ_2 the two real nonnegative eigenvalues of the 4×4 Hermitian matrix $Z_{AB}\bar{Z}^{CB} = (ZZ^{\dagger})_A^C \equiv A_A^C$. Their relation with the absolute values of the complex *skew-eigenvalues* e_i of Z_{AB} is given by Eq. (3.29). As mentioned, the ordering $\lambda_1 \ge \lambda_2$ does not imply any loss of generality. After [9], the explicit expression of λ_1 and λ_2 in terms of $(U(4) \times SO(M))$ -invariants (namely of TrA, Tr(A^2) and (TrA)²) is known, and it can be thus be used in order to compute the ADM mass of $\frac{\mathbf{k}}{4}$ – BPS extremal BH states of $\mathcal{N} = 4$, d = 4 supergravity. Indeed, λ_1 and λ_2 are solutions of the (square root of) *characteristic equation* [9]

$$\sqrt{\det(A - \lambda \mathbb{I})} = \prod_{i=1}^{2} (\lambda - \lambda_i)$$
$$= \lambda^2 - \frac{1}{2} (\operatorname{Tr} A)\lambda + (\det A)^{1/2} = 0, \quad (6.29)$$

whose solution reads

$$\lambda_{1,2} = \frac{1}{2} \left(\frac{1}{2} \operatorname{Tr}A \pm \sqrt{\operatorname{Tr}(A^2) - \frac{1}{4} (\operatorname{Tr}A)^2} \right).$$
(6.30)

Notice that the positivity of quantities under square root in Eq. (6.30) always holds. Furthermore, Eq. (6.29) is at most of second-order (for $\mathbf{k} = 1$) and of first order for $\mathbf{k} = 2$.

(1) $\mathbf{k} = 1$ ($\frac{1}{4}$ – BPS *large*). The $\frac{1}{4}$ -BPS extremal BH square ADM mass is

$$M^{2}_{\text{ADM},(1/4)\text{-BPS}}(\phi_{\infty}, \mathcal{P})$$

$$= \lambda_{1}(\phi_{\infty}, \mathcal{P})$$

$$= \frac{1}{2} \left(\frac{1}{2} \operatorname{Tr}A(\phi_{\infty}, \mathcal{P}) + \sqrt{\operatorname{Tr}(A^{2})(\phi_{\infty}, \mathcal{P}) - \frac{1}{4}(\operatorname{Tr}A(\phi_{\infty}, \mathcal{P}))^{2}} \right), \quad (6.31)$$

where $\lambda_1 > \lambda_2$. Notice that $\lambda_2 = 0$ at the event horizon of the extremal BH, as given by Eq. (4.23).

(2) k = 2 (¹/₂ - BPS, *small*). This case can be obtained from the ¹/₄ - BPS considered at point 1 by further putting λ₁ = λ₂ in Eq. (6.30). Thus, *all* eigenvalues of the Hermitian 4 × 4 matrix A are equal:

$$A_A^C = \frac{1}{4} (\mathrm{Tr}A) \delta_A^C, \qquad (6.32)$$

which implies

$$\operatorname{Tr}(A^2) = \frac{1}{4}(\operatorname{Tr}A)^2.$$
 (6.33)

Thus, the $\frac{1}{2}$ – BPS extremal BH square ADM mass is

$$M^{2}_{\text{ADM},(1/2)-\text{BPS}}(\phi_{\infty}, \mathcal{P}) = \lambda_{1}(\phi_{\infty}, \mathcal{P})$$
$$= \lambda_{2}(\phi_{\infty}, \mathcal{P})$$
$$= \frac{1}{4} \operatorname{Tr} A(\phi_{\infty}, \mathcal{P}). \quad (6.34)$$

It should be here remarked that the \mathcal{R} -symmetry of the $\frac{\mathbf{k}}{\mathcal{N}}$ – BPS extremal BH states, *i.e.* the compact symmetry of the solution in the *normal frame* (determining the automorphism group of the supersymmetry algebra in the *rest frame*) gets broken as follows:

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$$\mathcal{R} \to USp(2\mathbf{k}) \times \dots$$
 (6.35)

This is precisely the symmetry of the $\frac{\mathbf{k}}{\mathcal{N}}$ – BPS saturated massive multiplets of the \mathcal{N} -extended, d = 4 Poincaré supersymmetry algebra [54].

We end this section by finally commenting about the ADM mass for non-BPS extremal BH states.

In non-BPS cases, ADM mass of extremal BH states is not directly related to the *skew-eigenvalues* of the *central charge matrix* Z_{AB} . For some non-BPS extremal BHs a *fake supergravity* (*first order*) formalism [55] can be consistently formulated in terms of a *fake superpotential* $W(\phi, \mathcal{P})$ [56–59] such that (also recall Eq. (1.5))

$$\mathcal{W}_{\text{non-BPS}}^{2}(\phi, \mathcal{P})|_{((\partial \mathcal{W})/(\partial \phi))=0}$$

$$\equiv \mathcal{W}_{\text{non-BPS}}^{2}(\phi_{H,\text{non-BPS}}(\mathcal{P}), \mathcal{P})$$

$$= V_{\text{BH}}(\phi, \mathcal{P})|_{((\partial V_{\text{BH}})/(\partial \phi))=0}$$

$$\equiv V_{\text{BH}}(\phi_{H,\text{non-BPS}}(\mathcal{P}), \mathcal{P}) = \frac{S_{\text{BH,non-BPS}}(\mathcal{P})}{\pi}, \quad (6.36)$$

with $W_{non-BPS}$ varying, dependently on whether $Z_{AB} = 0$ or not. In such frameworks, the general expression of the non-BPS ADM mass reads as follows [56–58]

$$M_{\text{ADM,non-BPS}}(\phi_{\infty}, \mathcal{P}) = \mathcal{W}_{\text{non-BPS}}(\phi_{\infty}, \mathcal{P}).$$
 (6.37)

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